

**FORM SE**  
**FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS**  
**BY ELECTRONIC FILERS**

Amerquest Mortgage Securities Inc.  
Exact Name of Registrant as Specified in Charter

0001102913  
Registrant CIK Number

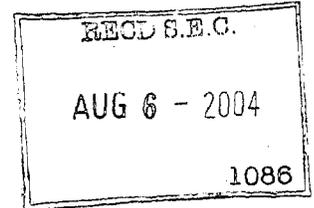
Form 8-K, August 6, 2004, Series 2004-R8

333-112203

\_\_\_\_\_  
Name of Person Filing the Document  
(If Other than the Registrant)



*[Handwritten signature]*  
8/2004



**PROCESSED**

AUG 09 2004

THOMSON  
FINANCIAL

*B*

**BEST AVAILABLE COPY**

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

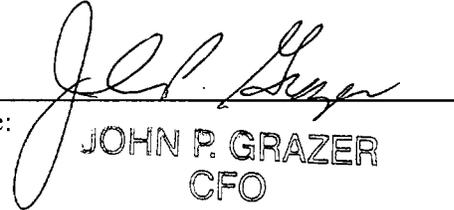
Dated: August 5, 2004

AMERIQUEST MORTGAGE SECURITIES INC.

By: \_\_\_\_\_

Name:

Title:

  
JOHN P. GRAZER  
CFO

**IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS EXHIBIT IS BEING FILED IN PAPER PURSUANT TO A CONTINUING HARDSHIP EXEMPTION.**

**EXHIBIT INDEX**

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99.1	Collateral Term Sheets	P*

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\* The Collateral Term Sheets have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

**Selection Criteria: All records**

- 1. Percentage by Range (Loans without MI)
- 2. Percentage by Range (Loans with MI)

**1. Percentage by Range (Loans without MI)**

Percentage by Range (Loans without MI)	FICO Score <450	FICO Score 451-500	FICO Score 501-550	FICO Score 551-600	FICO Score 601-650	FICO Score 651-700	FICO Score 701-750	FICO Score >750	Loan Count
<= 19.99	0.00	0.00	0.03	0.03	0.03	0.03	0.00	0.00	32
20.00 - 29.99	0.00	0.00	0.08	0.07	0.12	0.10	0.07	0.04	107
30.00 - 39.99	0.00	0.00	0.20	0.18	0.21	0.21	0.07	0.03	159
40.00 - 49.99	0.00	0.01	0.48	0.55	0.49	0.31	0.09	0.07	359
50.00 - 59.99	0.00	0.06	1.30	1.32	0.83	0.52	0.22	0.18	781
60.00 - 69.99	0.00	0.03	2.08	1.20	0.36	0.11	0.07	0.01	714
70.00 - 79.99	0.00	0.13	4.25	2.53	0.89	0.24	0.03	0.01	1,541.00
80.00 - 89.99	0.00	0.00	1.62	2.24	0.86	0.44	0.08	0.03	995
90.00 - 99.99	0.00	0.00	0.05	0.84	0.26	0.21	0.11	0.02	265
<b>Total:</b>	<b>0.00</b>	<b>0.24</b>	<b>10.09</b>	<b>8.95</b>	<b>4.04</b>	<b>2.03</b>	<b>0.73</b>	<b>0.39</b>	<b>4,953.00</b>

[Top](#)

**2. Percentage by Range (Loans with MI)**

Percentage by Range (Loans with MI)	FICO Score <450	FICO Score 451-500	FICO Score 501-550	FICO Score 551-600	FICO Score 601-650	FICO Score 651-700	FICO Score 701-750	FICO Score >750	Loan Count
60.00 - 69.99	0.00	0.00	1.06	2.10	1.80	1.36	0.46	0.16	1,027.00
70.00 - 79.99	0.00	0.00	2.66	5.42	5.01	3.05	1.12	0.51	2,552.00
80.00 - 89.99	0.00	0.00	3.65	10.24	11.58	6.52	2.07	0.32	4,878.00
90.00 - 99.99	0.00	0.00	0.13	3.96	5.10	3.80	1.27	0.18	2,067.00
<b>Total:</b>	<b>0.00</b>	<b>0.00</b>	<b>7.50</b>	<b>21.73</b>	<b>23.49</b>	<b>14.72</b>	<b>4.92</b>	<b>1.17</b>	<b>10,524.00</b>

[Top](#)

This Structural Term Sheet, Collateral Term Sheet, or Computational Materials, as appropriate (the "material"), was prepared solely by the Underwriter(s), is privileged and confidential, is intended for use by the addressee only, and may not be provided to any third party other than the addressee's legal, tax, financial and/or accounting advisors for the purposes of evaluating such information. Prospective investors are advised to read carefully, and should rely solely on, the final prospectus and prospectus supplement (the "Final Prospectus") related to the securities (the "Securities") in making their investment decisions. This material does not include all relevant information relating to the Securities described herein, particularly with respect to the risk and special considerations associated with an investment in the Securities. All information contained herein is preliminary and it is anticipated that such information will change. Any information contained herein will be more fully described in, and will be fully superseded by the preliminary prospectus supplement, if applicable, and the Final Prospectus. Although the information contained in the material is based on sources the Underwriter(s) believe(s) to be reliable, the Underwriter(s) make(s) no representation or warranty that such information is accurate or complete. Such information should not be viewed as projections, forecasts, predictions, or opinions with respect to value. Prior to making any investment decision, a prospective investor shall receive and fully review the Final Prospectus. NOTHING HEREIN SHOULD BE CONSIDERED AN OFFER TO SELL OR SOLICITATION OF AN OFFER TO BUY ANY SECURITIES. The Underwriter(s) may hold long or short positions in or buy and sell Securities or related securities or perform for or solicit investment banking services from, any company mentioned herein. The issuer of the securities and Familie Mae have not prepared, reviewed or participated in the preparation of this material, are not responsible for the accuracy of this material and have not authorized the dissemination of this material. The Underwriter is acting as underwriter and not acting as an agent for the issuer in connection with the proposed transaction.

**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

Deutsche Bank @

Summary Statistics

As-of/ Cut-off Date:	2004-08-01
Number of Mortgage Loans:	10,524
Aggregate Current Principal Balance:	1,838,225,627.27
MINimum Balance:	58,019.76
Maximum Balance:	749,287.36
Average Current Principal Balance:	174,669.86
Aggregate Original Principal Balance:	1,841,354,075.00
MINimum Balance:	60,000.00
Maximum Balance:	750,000.00
Average Original Principal Balance:	174,986.13
1st Len:	100.00
Weighted Average Gross Coupon:	7.106
MINimum Coupon:	5.200
Maximum Coupon:	13.250
Weighted Average Original Term:	354
MINimum Term:	120
Maximum Term:	360
Weighted Average Remaining Term:	352
MINimum Term:	114
Maximum Term:	360
Weighted Average MARGIN:	5.803
MINimum MARGIN:	3.000
Maximum MARGIN:	6.500
Weighted Average Maximum Rate:	13.107
MINimum Max Rate:	11.200
Maximum Max Rate:	19.250
Weighted Average MINimum Rate:	7.107
MINimum MIN Rate:	5.300
Maximum MIN Rate:	13.250
Weighted Average Original LTV:	82.04
MINimum Original LTV:	60.07
Maximum Original LTV:	95.00
Weighted Average FICO Score:	619
MINimum FICO:	502
Maximum FICO:	816
Top 5 States:	CA(24%),FL(11%),NY(6%),MA(6%),MI(5%)

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Collateral Type	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
RETAIL 1ST TD LIBOR 2YR FXPVADJ	8,395	1,501,495,333.98	81.68	355	39.35	7.107	613	82.2816
RETAIL 1ST TD FIXED	2,129	336,730,293.29	18.32	338	38.68	7.103	648	80.9797
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
50,000.01 - 100,000.00	2,532	201,999,890.00	10.97	339	36.36	7.925	610	80.36
100,000.01 - 150,000.00	2,922	362,696,762.00	19.70	330	38.74	7.380	609	82.92
150,000.01 - 200,000.00	1,885	327,604,746.00	17.79	353	39.19	7.155	612	82.47
200,000.01 - 250,000.00	1,200	268,623,153.00	14.59	355	39.91	6.950	620	81.92
250,000.01 - 300,000.00	783	214,621,719.00	11.65	356	40.22	6.840	623	81.80
300,000.01 - 350,000.00	493	160,203,072.00	8.70	356	40.31	6.822	631	82.62
350,000.01 - 400,000.00	296	110,240,881.00	5.99	356	41.17	6.761	627	82.22
400,000.01 - 450,000.00	185	78,706,756.00	4.27	355	39.70	6.651	643	82.18
450,000.01 - 500,000.00	134	63,897,618.00	3.47	357	39.68	6.590	636	82.19
500,000.01 - 550,000.00	44	23,112,946.00	1.26	359	37.19	6.632	646	82.68
550,000.01 - 600,000.00	45	26,296,533.00	1.43	359	37.92	6.522	645	77.01
600,000.01 - 700,000.00	3	2,050,000.00	0.11	359	35.15	5.874	685	69.49
700,000.01 - 750,000.00	2	1,499,999.00	0.08	359	42.00	6.150	648	68.18
<b>Total:</b>	<b>10,524</b>	<b>1,841,554,075.00</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.04</b>

Minimum: 60,000.00  
 Maximum: 750,000.00  
 Average: 174,986.13  
 Total: 1,841,554,075.00

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**Ameritrust Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627.27

**Deutsche Bank @**

Range of Principal Balances as of the Cut-Off Date (\$)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
50,000.01 - 100,000.00	2,536	201,958,022.23	10.99	339	36.35	7.923	610	80.3584
100,000.01 - 150,000.00	2,924	362,499,694.32	19.72	350	38.76	7.382	609	82.9172
150,000.01 - 200,000.00	1,885	327,346,036.13	17.81	353	39.20	7.153	612	82.4929
200,000.01 - 250,000.00	1,198	267,981,440.45	14.58	355	39.90	6.950	620	81.8928
250,000.01 - 300,000.00	784	214,737,898.06	11.68	356	40.18	6.841	623	81.8559
300,000.01 - 350,000.00	490	159,104,479.99	8.66	356	40.31	6.819	632	82.5744
350,000.01 - 400,000.00	294	109,350,904.08	5.95	356	41.24	6.766	627	82.1923
400,000.01 - 450,000.00	187	79,452,497.47	4.32	355	39.64	6.640	643	82.1459
450,000.01 - 500,000.00	132	62,895,895.41	3.42	357	39.75	6.603	636	82.2300
500,000.01 - 550,000.00	44	23,086,394.78	1.26	359	37.19	6.632	646	82.6744
550,000.01 - 600,000.00	45	26,266,672.03	1.43	359	37.93	6.522	645	77.0076
600,000.01 - 700,000.00	3	2,047,144.48	0.11	359	35.15	5.874	685	69.4939
700,000.01 - 750,000.00	2	1,498,547.84	0.08	359	42.00	6.150	648	68.1820
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>
Minimum: \$8,019.76								
Maximum: 749,287.36								
Average: 174,669.86								

Months Remaining	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
61 - 120	27	2,280,031.59	0.12	117	38.79	7.661	632	78.4623
121 - 180	286	31,064,743.17	1.69	177	37.33	7.301	632	79.6404
181 - 240	278	35,049,669.38	1.91	238	38.11	7.135	635	81.0483
241 - 300	35	4,416,303.64	0.24	297	36.96	7.074	673	81.9960
301 - 360	9,898	1,765,414,879.49	96.04	358	39.29	7.101	619	82.1099
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>
Minimum: 114								
Maximum: 360								
Weighted Average: 352.32								

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**Ameriquet Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Current Mortgage Rate (%)	Number of Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
5.000 - 5.499	115	29,393,862.46	1.60	355	37.71	5.353	706	78.8697
5.500 - 5.999	1,311	305,922,447.48	16.64	353	38.84	5.819	668	81.1659
6.000 - 6.499	1,233	254,365,074.45	13.84	354	38.76	6.256	638	81.1126
6.500 - 6.999	2,579	484,692,734.78	26.37	352	39.29	6.763	622	82.3965
7.000 - 7.499	1,040	165,335,272.40	8.99	351	39.33	7.249	608	82.0948
7.500 - 7.999	1,783	272,437,048.64	14.82	352	39.22	7.757	592	82.8139
8.000 - 8.499	598	83,341,726.19	4.56	352	39.68	8.255	588	83.1704
8.500 - 8.999	957	127,221,394.83	6.92	351	40.22	8.748	575	82.7323
9.000 - 9.499	267	34,751,010.14	1.89	353	39.57	9.241	577	82.6823
9.500 - 9.999	357	47,160,923.86	2.57	351	39.95	9.728	568	81.9207
10.000 - 10.499	112	12,838,626.50	0.70	352	39.88	10.231	569	82.1138
10.500 - 10.999	104	11,779,071.28	0.64	345	39.15	10.736	569	83.1812
11.000 - 11.499	24	2,161,754.47	0.12	338	42.84	11.224	567	80.1636
11.500 - 11.999	27	2,999,152.78	0.16	345	37.85	11.800	559	80.9735
12.000 - 12.499	12	3,009,817.70	0.16	357	43.86	12.284	564	84.1565
12.500 - 12.999	3	289,862.00	0.02	359	33.68	12.827	535	72.3797
13.000 - 13.499	2	125,847.31	0.01	359	44.14	13.174	575	77.0399
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>
Minimum: 5.200								
Maximum: 13.250								
Weighted Average: 7.106								

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**Ameritrust Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Principal Balance as of the Cur-Off Date	% of Principal Balance as of the Cur-Off Date	Remaining Term to Maturity (months)	Debt Income (%)	Gross Coupon (%)	PRCO	OLTV (%)
60.01 - 65.00	387	61,043,126.11	3.32	347	37.85	6.939	613	62.7645
65.01 - 70.00	681	118,625,351.35	6.45	350	36.97	6.846	616	67.9809
70.01 - 75.00	1,184	198,530,494.89	10.80	352	38.75	7.105	610	73.2859
75.01 - 80.00	2,164	363,245,723.68	19.76	350	39.23	7.066	616	78.7080
80.01 - 85.00	2,165	391,962,102.16	21.32	354	39.55	7.280	606	83.6338
85.01 - 90.00	3,736	668,060,870.63	36.34	353	39.69	7.096	629	89.1276
90.01 - 95.00	207	36,377,938.45	2.00	354	39.42	6.916	695	94.0158
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>
Minimum: 60.07								
Maximum: 95.00								
Weighted Average by Original Balance: 82.043								
Weighted Average by Current Balance: 82.043								

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10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Qualifying FICO Score	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
500 - 519	7	933,720.25	0.05	317	41.22	8.187	509	84.7938
520 - 539	799	122,442,594.31	6.66	335	42.19	8.560	529	78.1023
540 - 559	1,110	1,722,678,791.83	9.39	354	39.49	7.912	552	80.3519
560 - 579	1,299	209,664,122.40	11.41	354	39.15	7.556	569	81.7748
580 - 599	1,256	212,069,099.89	11.54	354	39.31	7.473	589	81.8244
600 - 619	1,281	220,990,023.83	12.02	352	38.28	7.152	610	81.9300
620 - 639	1,389	244,821,752.58	13.32	352	39.06	6.858	629	83.6138
640 - 659	1,197	226,774,449.99	12.34	353	39.57	6.577	649	83.0116
660 - 679	839	160,282,224.00	8.72	349	38.93	6.494	669	82.9166
680 - 699	569	112,009,618.76	6.09	349	39.11	6.353	689	83.2439
700 - 719	346	69,098,538.43	3.76	351	39.03	6.309	709	83.2704
720 - 739	191	38,825,404.98	2.11	351	37.43	6.129	728	83.8594
740 - 759	142	28,212,523.91	1.53	350	38.36	6.095	748	79.8156
760 - 779	61	12,885,787.88	0.70	343	34.70	6.159	769	79.0923
780 - 799	33	5,392,811.40	0.29	352	37.39	6.255	788	75.5463
800 >=	5	1,144,142.83	0.06	346	34.55	7.677	807	83.3531
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

Minimum: 502  
 Maximum: 816  
 Weighted Average: 619  
 % LPB missing FICOs: 0.0

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Range of Debt-to- Income Ratios	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
<= 20.00	653	105,396,623.16	5.73	351	14.96	7.110	625	80.6579
20.01 - 25.00	626	94,621,159.85	5.15	349	23.16	7.072	622	81.0590
25.01 - 30.00	943	147,641,409.67	8.03	351	28.24	7.094	621	81.5813
30.01 - 35.00	1,330	219,800,358.82	11.96	352	33.00	7.031	622	81.7924
35.01 - 40.00	1,575	275,606,751.09	14.99	353	38.15	7.060	619	82.1390
40.01 - 45.00	2,043	367,636,599.79	20.00	352	43.08	7.067	622	82.2003
45.01 - 50.00	3,008	559,383,105.14	30.43	353	48.16	7.080	621	82.6832
50.01 - 55.00	356	68,139,619.75	3.71	351	53.16	8.030	569	80.8701
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>
Minimum: 2.00								
Maximum: 55.00								
Weighted Average: 39.23								

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,235,627

**Deutsche Bank @**

State	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO (%)	OLTV
California	1,703	447,273,769.70	24.33	356	39.84	6.83	628	80.4902
Florida	1,522	209,727,373.60	11.41	353	39.37	7.298	606	82.4455
New York	573	142,988,889.80	7.78	353	40.61	7.332	628	80.2880
Massachusetts	490	113,902,260.56	6.20	356	39.65	6.802	622	80.1180
Maryland	463	85,299,557.03	4.64	354	38.86	7.118	616	83.1791
Illinois	453	75,156,793.89	4.09	352	39.55	7.527	612	82.5933
Texas	648	70,270,712.82	3.82	356	39.14	7.782	606	79.0497
Minnesota	321	56,673,589.97	3.08	354	39.23	7.031	622	84.0829
Michigan	383	51,627,396.90	2.81	353	38.03	7.114	619	83.2597
Pennsylvania	366	47,664,259.46	2.59	343	37.96	7.165	615	83.8514
Washington	240	42,963,580.72	2.34	352	38.85	7.038	623	81.3954
Georgia	219	42,384,251.37	2.31	355	39.67	7.051	620	84.2586
Wisconsin	260	40,417,918.33	2.20	351	37.75	8.143	611	84.8926
Colorado	193	38,060,436.79	2.07	352	39.69	7.703	622	83.7118
Nevada	131	29,542,890.87	1.61	355	36.20	6.799	627	82.2819
Indiana	233	26,731,767.96	1.45	348	35.36	7.223	623	85.7368
Tennessee	183	23,980,746.63	1.30	334	37.44	7.344	617	84.8808
Rhode Island	132	23,988,690.25	1.41	358	39.20	6.726	616	81.1260
Arizona	161	23,563,817.64	1.28	358	38.35	7.056	623	85.1299
Missouri	178	22,899,464.98	1.25	350	37.90	7.263	604	84.5670
Alabama	190	21,854,760.11	1.19	341	38.37	7.694	614	83.4477
New Hampshire	88	15,962,715.56	0.87	357	39.90	7.023	611	81.6743
Louisiana	132	14,955,983.00	0.81	332	38.86	7.737	599	83.0963
North Carolina	108	14,186,761.47	0.77	350	35.32	8.142	618	85.7239
Hawaii	53	14,138,746.46	0.77	352	41.39	6.647	645	81.9793
Ohio	120	14,107,756.16	0.77	341	38.85	7.377	619	85.9222
Kansas	99	11,905,345.49	0.65	348	39.72	7.714	625	85.7128
Maine	73	10,980,188.12	0.60	352	38.52	7.332	617	81.1106
Delaware	70	10,214,822.46	0.56	346	37.27	6.957	609	83.4990
Utah	51	7,777,948.15	0.42	358	37.09	7.035	616	85.3282
Mississippi	66	7,602,844.73	0.41	343	38.37	7.838	598	83.5797
Oregon	40	6,728,888.99	0.37	359	37.10	6.823	632	82.3719
OKlahoma	61	6,375,619.43	0.35	350	38.95	7.676	612	84.3274
South Carolina	41	4,700,971.99	0.26	350	37.60	8.768	599	85.5083
Arkansas	42	4,485,940.76	0.24	343	35.68	7.793	626	82.4759
Kentucky	30	3,717,469.26	0.20	347	39.28	7.346	605	81.6722
Iowa	36	3,648,258.40	0.20	342	38.51	7.727	639	85.2214
Nebraska	30	3,173,138.87	0.17	350	40.90	8.198	591	85.7350
Wyoming	19	2,238,281.06	0.12	354	41.32	7.556	612	85.9173
Vermont	13	2,200,441.89	0.12	353	42.56	7.330	612	82.0344

Continued...

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

...continued

State	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
I Idaho	7	1,357,338,112	0.07	357	36.88	6.941	645	83.402
Montana	11	1,215,094,599	0.07	346	37.08	7.396	598	79.4148
Alaska	7	1,087,472,445	0.06	312	34.80	7.507	621	77.5120
South Dakota	3	460,088,36	0.03	358	40.84	6.417	647	87.4285
North Dakota	3	284,579,10	0.02	268	44.01	6.387	646	87.1720
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

Number of States Represented: 46

Occupancy Status	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
Owner Occupied	10,074	1,773,328,352.55	96.47	352	39.46	7.090	619	82.1585
Investment	357	50,476,618.95	2.75	352	31.32	7.484	644	77.9507
Second Home	93	14,420,655.77	0.78	354	38.46	7.802	640	82.1811
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

Income Documentation	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
Full Documentation	7,689	1,339,005,089.88	72.84	352	39.30	7.000	620	82.8705
Stated Documentation	1,532	265,986,398.22	14.47	353	39.87	7.535	626	77.5470
Limited Documentation	1,303	233,234,191.17	12.69	355	38.09	7.227	610	82.4206
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

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**Amerquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Purpose	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	9,794	1,721,433,922.38	93.65	352	39.18	7.111	619	81.9624
Refinance - Debt Consolidation No Cash Out	704	111,668,820.35	6.07	351	39.90	7.033	628	83.2142
Purchase	26	5,122,884.54	0.28	359	38.42	6.985	637	83.6379
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

Risk Category	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
B	1,214	182,869,361.03	9.95	355	41.84	8.541	537	77.9196
1A	846	142,009,803.06	7.73	356	39.15	7.947	574	80.7307
2A	3,044	499,675,701.12	27.18	353	39.07	7.384	584	82.1183
3A	1,063	185,879,589.35	10.11	352	38.19	7.050	614	81.7935
4A	1,178	208,302,403.61	11.33	352	39.20	6.773	631	83.8912
5A	1,068	204,929,936.75	11.15	353	39.59	6.510	649	83.1754
6A	788	152,052,196.72	8.27	349	38.83	6.454	668	83.0573
7A	734	145,727,216.06	7.93	349	39.16	6.317	693	83.0144
8A	589	116,779,419.57	6.35	350	37.56	6.211	737	82.3552
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

Property Type	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
Single Family Detached	9,187	1,569,440,481.42	85.38	352	39.15	7.102	618	82.2385
2-4 Family	518	118,910,908.94	6.47	355	39.98	7.236	635	78.9842
Condo	391	71,201,587.71	3.87	354	38.48	6.835	629	82.5760
PUD	331	64,039,904.94	3.48	354	40.52	7.175	613	82.0476
Attached PUD	43	7,366,589.31	0.40	356	41.09	7.390	621	84.6215
Single Family Attached	54	7,256,154.95	0.39	347	38.09	7.525	615	82.0294
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
0	3,325	558,876,395.08	30.40	352	39.33	7.555	617	81.8760
12	264	57,521,203.87	3.13	350	39.98	6.886	638	80.0220
24	15	3,754,661.17	0.20	356	35.31	7.187	653	82.5911
30	22	4,477,234.49	0.24	358	37.10	7.563	621	86.2675
36	6,898	1,213,596,032.66	66.02	353	39.16	6.908	620	82.1986
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

Non-zero Weighted Average Prepay Penalty Term: 35

Conforming vs. Nonconforming	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
Conforming	9,752	1,516,174,539.88	82.48	351	39.12	7.205	616	82.1198
Non-conforming	772	322,051,087.39	17.52	356	39.75	6.638	634	81.6820
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100.00</b>	<b>352</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.0431</b>

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Capex (%)	FCO	OLTV (%)
11.000 - 11.499	114	29,097,222.04	1.94	355	37.70	5.354	706	78.8160
11.500 - 11.999	1,097	258,006,074.77	17.18	355	39.04	5.822	665	81.3777
12.000 - 12.499	984	203,127,176.76	13.53	356	38.94	6.257	628	81.5855
12.500 - 12.999	2,028	385,722,858.74	25.69	356	39.40	6.764	613	82.8504
13.000 - 13.499	805	131,583,397.58	8.76	355	39.36	7.247	599	82.0622
13.500 - 13.999	1,429	223,154,380.12	14.86	356	39.23	7.763	585	82.7931
14.000 - 14.499	471	69,392,691.97	4.62	357	39.78	8.257	582	83.3340
14.500 - 14.999	747	103,724,379.32	6.91	355	40.46	8.748	572	82.9527
15.000 - 15.499	217	30,100,564.66	2.00	357	39.80	9.237	576	83.1648
15.500 - 15.999	283	39,672,750.68	2.64	353	40.28	9.725	568	81.9308
16.000 - 16.499	88	10,755,153.93	0.72	357	39.20	10.224	570	82.5722
16.500 - 16.999	78	9,665,764.71	0.64	354	39.78	10.740	572	83.8691
17.000 - 17.499	18	1,709,691.71	0.11	351	43.17	11.218	569	80.6040
17.500 - 17.999	22	2,637,711.37	0.18	350	37.61	11.798	560	81.6248
18.000 - 18.499	9	2,729,806.31	0.18	358	44.03	12.280	564	84.1475
18.500 - 18.999	3	289,862.00	0.02	359	33.68	12.827	535	72.3797
19.000 - 19.499	2	125,847.31	0.01	359	44.14	13.174	575	77.0399
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100.00</b>	<b>355</b>	<b>39.35</b>	<b>7.107</b>	<b>613</b>	<b>82.2816</b>
Minimum: 11.200								
Maximum: 19.250								
Weighted Average: 13.107								

The above table is based on Adjustable Mortgage Loans only.

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
5.000 - 5.499	114	29,097,222.04	1.94	355	37.70	5.354	706	78.8160
5.500 - 5.999	1,097	258,006,074.77	17.18	355	39.04	5.822	663	81.3777
6.000 - 6.499	984	203,127,176.76	13.53	356	38.94	6.257	628	81.5855
6.500 - 6.999	2,028	385,722,858.74	25.69	356	39.40	6.764	613	82.8504
7.000 - 7.499	805	131,583,397.58	8.76	355	39.36	7.247	599	82.0622
7.500 - 7.999	1,429	223,154,380.12	14.86	356	39.23	7.763	585	82.7931
8.000 - 8.499	471	69,392,691.97	4.62	357	39.78	8.257	582	83.3340
8.500 - 8.999	747	103,724,379.32	6.91	355	40.46	8.748	572	82.9577
9.000 - 9.499	217	30,100,564.66	2.00	357	39.80	9.237	576	83.1648
9.500 - 9.999	283	39,672,750.68	2.64	353	40.28	9.725	568	81.9308
10.000 - 10.499	88	10,755,153.93	0.72	357	39.30	10.224	570	82.5722
10.500 - 10.999	78	9,665,764.71	0.64	354	39.78	10.740	572	83.8691
11.000 - 11.499	18	1,709,691.71	0.11	351	43.17	11.218	569	80.6940
11.500 - 11.999	22	2,637,711.37	0.18	350	37.61	11.798	560	81.6248
12.000 - 12.499	9	2,729,806.31	0.18	358	44.03	12.280	564	84.1475
12.500 - 12.999	3	289,862.00	0.02	359	33.68	12.827	535	72.3797
13.000 - 13.499	2	125,847.31	0.01	359	44.14	13.174	575	77.0399
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100.00</b>	<b>355</b>	<b>39.35</b>	<b>7.107</b>	<b>613</b>	<b>82.2816</b>
Minimum: 5.200								
Maximum: 13.250								
Weighted Average: 7.107								

The above table is based on Adjustable Mortgage Loans only

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**Ameritrust Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

Balance: 1,838,225,627

**Deutsche Bank @**

Gross Maturity (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt Income (%)	Gross Coupon (%)	RECO	OLTV (%)
3.000 - 3.249	1	559,387,035	0.04	359	35.00	5.500	742	79.4330
3.250 - 3.499	3	407,679,998	0.03	359	32.57	7.333	593	83.2090
3.500 - 3.749	2	859,766,300	0.06	359	34.68	5.548	703	66.6821
3.750 - 3.999	4	931,681,700	0.06	358	34.09	7.594	749	83.5752
4.000 - 4.249	7	1,044,077,117	0.07	359	39.46	6.711	614	83.8159
4.250 - 4.499	9	1,311,146,960	0.09	348	38.46	6.749	640	85.9807
4.500 - 4.749	30	5,689,063,980	0.38	359	39.07	5.741	729	83.1217
4.750 - 4.999	342	72,278,686,010	4.81	356	38.70	6.164	727	83.9609
5.000 - 5.249	520	106,803,704,600	7.11	354	39.55	6.262	687	83.6582
5.250 - 5.499	566	113,882,306,750	7.58	355	38.93	6.375	664	83.8978
5.500 - 5.749	786	156,599,724,070	10.43	356	39.47	6.446	646	83.7302
5.750 - 5.999	1,153	206,196,122,320	13.73	356	38.95	6.763	620	83.4753
6.000 - 6.249	3,264	563,233,784,040	37.51	355	39.00	7.300	590	82.2598
6.250 - 6.499	725	119,696,518,350	7.97	357	39.05	7.956	569	80.0818
6.500 - 6.749	983	152,001,684,700	10.12	356	41.89	8.526	537	78.0194
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333,980</b>	<b>100.00</b>	<b>355</b>	<b>39.35</b>	<b>7.107</b>	<b>613</b>	<b>82.2816</b>
Minimum: 3.000								
Maximum: 6.500								
Weighted Average: 5.803								

The above table is based on Adjustable Mortgage Loans only

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

Balance: 1,838,253.627

**Deutsche Bank @**

Next Adjustment Date	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO (%)	OLTV (%)
2005-12	3	331,208.64	0.02	352	37.32	8.127	599	85.6617
2006-01	193	30,121,975.41	2.01	347	39.14	8.210	594	81.1678
2006-02	392	67,913,994.69	4.52	352	41.25	7.568	594	81.9377
2006-03	233	38,750,599.47	2.58	353	39.41	7.105	592	81.5584
2006-04	4	515,306.75	0.03	356	43.91	8.094	532	78.4534
2006-05	18	2,889,821.78	0.19	357	43.74	7.637	637	88.2618
2006-06	166	29,417,566.70	1.96	355	38.22	7.150	610	82.9312
2006-07	7,381	1,330,866,107.54	88.64	356	39.27	7.056	615	82.3221
2006-08	5	688,953.00	0.05	334	34.04	6.936	600	75.6317
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100.00</b>	<b>355</b>	<b>39.35</b>	<b>7.107</b>	<b>613</b>	<b>82.2816</b>
Minimum: 2005-12-01								
Maximum: 2006-08-01								
Weighted Average: 2006-06-17								
*****								

The above table is based on Adjustable Mortgage Loans only

Initial Periodic Cap (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO (%)	OLTV (%)
2.000	8,395	1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100.00</b>	<b>355</b>	<b>39.35</b>	<b>7.107</b>	<b>613</b>	<b>82.2816</b>
Minimum: 2.000								
Maximum: 2.000								
Weighted Average: 2.000								
*****								

The above table is based on Adjustable Mortgage Loans only

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**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**Mortgage Insured Loans**

10,524 records  
 Balance: 1,838,225,627

**Deutsche Bank @**

Periodic Cap (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	PICO	OLTV (%)
1.000	8,395	1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
<b>Total</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100.00</b>	<b>355</b>	<b>39.35</b>	<b>7.107</b>	<b>613</b>	<b>82.2816</b>
Minimum: 1.000								
Maximum: 1.000								
Weighted Average: 1.000								

The above table is based on Adjustable Mortgage Loans only

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**Deutsche Bank @**  
**Ameritrust Mortgage Company**  
**Series 2004-R8**  
**FICO < 550; Silent Seconds**  
**11 records**  
**Balance: 1,543,216**

**Selection Criteria: FICO < 550; Silent Seconds**  
**Table of Contents**

- 1. Simultaneous Second
- 2. Purpose
- 3. Documentation Level
- 4. Original Loan-to-Value Ratio (%)
- 5. Current Loan-to-Value Ratio (%)
- 6. State

**1. Simultaneous Second**

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Simultaneous Second	11	1,543,216.04	100	526.6	75.06
1st Lien with Silent Second	11	1,543,216.04	100	526.6	75.06
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>

Top

## 2. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	10	1,432,690.41	92.84	527.9	75.07
Refinance - Debt Consolidation No Cash Out	1	110,525.63	7.16	510	74.98
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>

[Top](#)

## 3. Documentation Level

Documentation Level	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Full Documentation	7	848,788.10	55	523.3	76.1
Limited Documentation	3	384,599.05	24.92	528.7	83.81
Stated Documentation	1	309,828.89	20.08	533	61.39
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>

[Top](#)

#### 4. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
55.01 - 60.00	1	91,752.41	5.95	531	60
60.01 - 65.00	1	309,828.89	20.08	533	61.39
70.01 - 75.00	3	394,772.05	25.58	506.9	74.99
75.01 - 80.00	1	111,433.82	7.22	545	75.85
80.01 - 85.00	5	635,428.87	41.18	531.9	83.82
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>

Minimum: 60.00

Maximum: 85.00

Weighted Average by Original Balance: 75.071

Weighted Average by Current Balance: 75.065

[Top](#)

#### 5. Current Loan-to-Value Ratio (%)

Current Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
55.01 - 60.00	1	91,752.41	5.95	531	60
60.01 - 65.00	1	309,828.89	20.08	533	61.39
70.01 - 75.00	3	394,772.05	25.58	506.9	74.99
75.01 - 80.00	1	111,433.82	7.22	545	75.85
80.01 - 85.00	5	635,428.87	41.18	531.9	83.82
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>

Minimum: 59.97

Maximum: 84.95

Weighted Average: 74.94

Top

## 6. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT TV (%)
Florida	4	586,804.88	38.02	521.7	77
Alabama	3	319,162.55	20.68	528.3	81.46
Massachusetts	1	309,828.89	20.08	533	61.39
Vermont	1	111,433.82	7.22	545	75.85
Minnesota	1	110,525.63	7.16	510	74.98
Wisconsin	1	105,460.27	6.83	528	84.4
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>

Number of States Represented: 6

Top

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Deutsche Bank @  
Ameritrust Mortgage Company  
Series 2004-R8  
Silent Seconds  
89 records  
Balance: 15,208,827

**Selection Criteria: Silent Seconds**  
**Table of Contents**

1. Summary Statistics
2. Collateral Type
3. Principal Balance at Origination (\$)
4. Range of Principal Balances as of the Cut-off Date (\$)
5. Months Remaining
6. Current Mortgage Rate (%)
7. Original Loan-to-Value Ratio (%)
8. Qualifying FICO Score
9. Range of Debt-to-Income Ratios
10. State
11. Occupancy Status
12. Income Documentation
13. Purpose
14. Risk Category
15. Property Type
16. Prepayment Penalty Term (mos.)
17. Conforming vs. Nonconforming
18. Maximum Mortgage Rate (%)
19. Minimum Mortgage Rate (%)
20. Gross Margins (%)
21. Next Adjustment Date
22. Initial Periodic Cap (%)
23. Periodic Cap (%)
24. Top Zip Code
25. Source
26. Original Terms (mos.)

## 1. Summary Statistics

As-of / Cut-off Date: 2004-08-01  
Number of Mortgage Loans: 89  
Aggregate Current Principal Balance: 15,208,827.13  
Minimum Balance: 59,581.50  
Maximum Balance: 599,502.30  
Average Current Principal Balance: 170,885.70  
Aggregate Original Principal Balance: 15,243,214.00  
Minimum Balance: 60,000.00  
Maximum Balance: 599,999.00  
Average Original Principal Balance: 171,272.07  
1st Lien: 100.00  
Weighted Average Gross Coupon: 7.118  
Minimum Coupon: 5.450  
Maximum Coupon: 10.990  
Weighted Average Original Term: 354  
Minimum Term: 180  
Maximum Term: 360  
Weighted Average Remaining Term: 352  
Minimum Term: 173  
Maximum Term: 359  
Weighted Average Margin: 6.006  
Minimum Margin: 4.750  
Maximum Margin: 6.750  
Weighted Average Maximum Rate: 13.203  
Minimum Max Rate: 11.450  
Maximum Max Rate: 16.990  
Weighted Average Minimum Rate: 7.203  
Minimum Min Rate: 5.450  
Maximum Min Rate: 10.990  
Weighted Average Original LTV: 77.90  
Minimum Original LTV: 21.22  
Maximum Original LTV: 92.00  
Weighted Average FICO Score: 620  
Minimum FICO: 503  
Maximum FICO: 785  
Top 5 States: IL(14%),FL(12%),AL(8%),PA(7%),MN(7%)

[Top](#)

## 2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
A2/28	64	10,461,670.74	68.79	598.7	76.84
Fixed - 30 Year	21	4,203,205.68	27.64	666.5	80.89
A2/13	2	367,885.90	2.42	665.1	76.58
Fixed - 20 Year	2	176,064.81	1.16	666.1	72.05
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

## 3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to- Income (%)	Gross Coupon (%)	FICO	OLT V (%)
50,000.01 - 100,000.00	17	1,418,167.00	9.3	341.12	39.21	7.873	597	72.53
100,000.01 - 150,000.00	36	4,502,042.00	29.53	355.18	39.15	7.234	625	81.59
150,000.01 - 200,000.00	15	2,665,553.00	17.49	357.52	41.62	7.326	604	80.5
200,000.01 - 250,000.00	6	1,367,804.00	8.97	358.18	44.1	6.86	609	74.24
250,000.01 - 300,000.00	4	1,134,949.00	7.45	311.68	37.84	7.228	620	66.59
300,000.01 - 350,000.00	6	1,904,700.00	12.5	357.63	44.31	6.825	621	79.31
350,000.01 - 400,000.00	2	754,000.00	4.95	355	29.96	6.251	689	79.44
400,000.01 - 450,000.00	1	420,000.00	2.76	358	33	6.1	638	84
450,000.01 - 500,000.00	1	476,000.00	3.12	359	23	6.75	559	69.49
550,000.01 - 600,000.00	1	599,999.00	3.94	359	44	6.95	676	76.92
<b>Total:</b>	<b>89</b>	<b>15,243,214.00</b>	<b>100</b>	<b>351.97</b>	<b>39.64</b>	<b>7.118</b>	<b>620</b>	<b>77.9</b>

Minimum: 60,000.00  
 Maximum: 599,999.00  
 Average: 171,272.07  
 Total: 15,243,214.00

[Top](#)

#### 4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
50,000.01 - 100,000.00	17	1,415,136.35	9.3	597	72.53
100,000.01 - 150,000.00	36	4,493,851.58	29.55	625.1	81.59
150,000.01 - 200,000.00	15	2,660,510.47	17.49	604.1	80.5
200,000.01 - 250,000.00	6	1,365,684.26	8.98	608.6	74.24
250,000.01 - 300,000.00	4	1,128,651.36	7.42	619.9	66.59
300,000.01 - 350,000.00	6	1,900,285.12	12.49	620.6	79.31
350,000.01 - 400,000.00	2	750,437.97	4.93	689.4	79.44
400,000.01 - 450,000.00	1	419,177.55	2.76	638	84
450,000.01 - 500,000.00	1	475,590.17	3.13	559	69.49
550,000.01 - 600,000.00	1	599,502.30	3.94	676	76.92
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Minimum: 59,581.50  
 Maximum: 599,502.30  
 Average: 170,885.70

[Top](#)

#### 5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
121 - 180	2	367,885.90	2.42	665.1	76.58
181 - 240	2	176,064.81	1.16	666.1	72.05
301 - 360	85	14,664,876.42	96.42	618.2	78
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Minimum: 173  
 Maximum: 359  
 Weighted Average: 351.97

[Top](#)

### 6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	2	388,694.05	2.56	685.1	70.07
5.500 - 5.999	15	3,081,760.39	20.26	678.1	75.58
6.000 - 6.499	10	1,734,375.58	11.4	645.8	78.36
6.500 - 6.999	18	3,706,223.06	24.37	614.2	80.18
7.000 - 7.499	8	1,282,724.22	8.43	604.9	74.46
7.500 - 7.999	15	2,225,608.24	14.63	580.4	79.8
8.000 - 8.499	5	547,396.62	3.6	592.9	79.92
8.500 - 8.999	9	1,458,312.97	9.59	579.2	76.72
9.000 - 9.499	2	302,643.02	1.99	549.8	73.67
9.500 - 9.999	2	190,934.32	1.26	573.7	87.8
10.000 - 10.499	1	81,531.27	0.54	592	80
10.500 - 10.999	2	208,623.39	1.37	543.3	82.22
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Minimum: 5.450

Maximum: 10.990

Weighted Average: 7.118

[Top](#)

### 7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 25.00	1	121,877.38	0.8	719	21.22
25.01 - 30.00	1	268,727.04	1.77	631	26.9
40.01 - 45.00	2	163,173.32	1.07	628.9	43.9
55.01 - 60.00	2	335,205.61	2.2	576.8	59.07
60.01 - 65.00	5	1,120,392.79	7.37	579.5	62.34
65.01 - 70.00	3	729,375.11	4.8	577.5	68.25
70.01 - 75.00	13	2,070,429.67	13.61	630.1	73.09
75.01 - 80.00	22	3,549,760.52	23.34	634.4	78.38
80.01 - 85.00	15	2,456,031.56	16.15	613.6	83.81
85.01 - 90.00	24	4,255,996.85	27.98	622.1	89.34
90.01 - 95.00	1	137,857.28	0.91	670	92
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Minimum: 21.22

Maximum: 92.00

Weighted Average by Original Balance: 77.900

Weighted Average by Current Balance: 77.896

[Top](#)

## 8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
500 - 519	3	394,772.05	2.6	506.9	74.99
520 - 539	6	891,640.62	5.86	530.4	73.64
540 - 559	10	1,869,355.01	12.29	553.6	79.98
560 - 579	9	1,355,684.34	8.91	569.1	73.42
580 - 599	11	1,583,799.82	10.41	590	74.81
600 - 619	7	1,107,423.70	7.28	608.9	82.04
620 - 639	13	2,707,665.19	17.8	630.9	79.36
640 - 659	5	742,383.79	4.88	648.5	86.63
660 - 679	12	2,056,013.44	13.52	668	76.04
680 - 699	6	1,299,619.52	8.55	687.3	85.76
700 - 719	4	580,107.88	3.81	710	67.3
740 - 759	2	485,494.88	3.19	751.5	73.02
780 - 799	1	134,866.89	0.89	785	70.89
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Minimum: 503

Maximum: 785

Weighted Average: 620

% UPB missing FICOs: 0.0

[Top](#)

### 9. Range of Debt-to-Income Ratios

Range of Debt-to-Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 20.00	4	718,070.95	4.72	622.2	85.99
20.01 - 25.00	3	670,510.36	4.41	566.7	73.28
25.01 - 30.00	9	1,513,878.25	9.95	618.1	67.53
30.01 - 35.00	9	1,413,803.21	9.3	621.7	79.27
35.01 - 40.00	16	2,434,169.43	16	635	77.24
40.01 - 45.00	22	4,072,771.38	26.78	626	80.75
45.01 - 50.00	22	3,689,975.63	24.26	625.7	79.26
50.01 - 55.00	4	695,647.92	4.57	548.5	72.15
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Minimum: 11.00

Maximum: 55.00

Weighted Average: 39.64

[Top](#)

10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Illinois	9	2,151,619.06	14.15	608.4	73.83
Florida	8	1,759,092.77	11.57	613.2	78.65
Alabama	9	1,171,277.68	7.7	608.8	81.86
Pennsylvania	7	1,072,825.10	7.05	605.5	81.09
Minnesota	7	1,053,826.97	6.93	587.7	81.27
Connecticut	7	1,038,842.48	6.83	628.5	78.96
California	5	1,021,306.49	6.72	614.9	70.18
Massachusetts	4	936,399.70	6.16	576.9	66.28
Wisconsin	6	777,991.80	5.12	597.7	82.91
Colorado	3	609,673.87	4.01	721.3	71.29
Michigan	4	481,476.82	3.17	612.8	74.92
Georgia	2	422,062.83	2.78	659	78.31
North Carolina	3	409,068.42	2.69	616.5	84.18
New York	1	329,670.85	2.17	680	82.92
Washington	1	313,605.48	2.06	682	90
Louisiana	1	212,888.52	1.4	705	77.5
Delaware	1	197,808.47	1.3	635	90
Indiana	2	194,131.00	1.28	618.2	81.63
Oregon	2	186,707.23	1.23	647.9	73.48
Maryland	1	148,851.38	0.98	636	78.42
Ohio	1	143,614.35	0.94	647	90
Texas	1	139,363.76	0.92	661	79.26
Vermont	1	111,433.82	0.73	545	75.85
Iowa	1	111,076.49	0.73	743	80
Arizona	1	107,159.68	0.7	589	90
South Carolina	1	107,052.11	0.7	608	90
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Number of States Represented: 26

### 11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Owner Occupied	86	14,749,522.74	96.98	618.3	77.8
Investment	2	352,252.28	2.32	687.6	78.2
Second Home	1	107,052.11	0.7	608	90
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

### 12. Income Documentation

Income Documentation	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Full Documentation	63	10,596,030.05	69.67	630.2	78.6
Stated Documentation	16	2,532,149.69	16.65	600.8	71.1
Limited Documentation	10	2,080,647.39	13.68	590.6	82.56
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

### 13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	71	13,004,442.94	85.51	617.7	77.77
Refinance - Debt Consolidation No Cash Out	16	1,962,425.46	12.9	633	77.25
Purchase	2	241,958.73	1.59	628.1	90
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

### 14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
B	11	1,649,933.26	10.85	546.8	74.05
C	7	937,026.36	6.16	542.7	71.63
D	1	91,752.41	0.6	531	60
1A	9	1,653,785.96	10.87	568	76.23
2A	15	2,490,287.37	16.37	601.1	79.62
3A	8	1,236,107.26	8.13	613.1	81.83
4A	11	2,250,090.86	14.79	631.5	78.09
5A	5	887,419.54	5.83	641.1	88.58
6A	10	1,629,493.47	10.71	669	76.34
7A	7	1,512,508.04	9.94	689.8	84.6
8A	5	870,422.60	5.72	747.2	66.33
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single Family Detached	81	13,536,322.26	89	621.2	78.01
2-4 Family	4	1,056,314.78	6.95	598.8	71
Condo	2	361,644.28	2.38	641	88.37
Attached PUD	1	185,275.35	1.22	583	90
Manu. Housing / Mobile	1	69,270.46	0.46	671	73.16
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

16. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	25	5,141,080.90	33.8	629.5	78.17
36	64	10,067,746.23	66.2	614.9	77.75
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Non-zero Weighted Average Prepay Penalty Term: 36

[Top](#)

**17. Conforming vs. Nonconforming**

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Conforming	84	12,964,119.14	85.24	614.9	77.96
Non-conforming	5	2,244,707.99	14.76	648.6	77.51
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
11.000 - 11.499	2	388,694.05	3.59	685.1	70.07
11.500 - 11.999	10	1,829,104.78	16.89	652.7	74.94
12.000 - 12.499	7	1,362,768.34	12.58	623.2	78.81
12.500 - 12.999	11	2,025,234.12	18.7	583.7	77.85
13.000 - 13.499	8	1,282,724.22	11.84	604.9	74.46
13.500 - 13.999	13	1,884,787.19	17.4	570.3	79.58
14.000 - 14.499	3	317,835.45	2.93	540	78.97
14.500 - 14.999	6	1,036,207.76	9.57	583.9	73.2
15.000 - 15.499	2	302,643.02	2.79	549.8	73.67
15.500 - 15.999	2	190,934.32	1.76	573.7	87.8
16.500 - 16.999	2	208,623.39	1.93	543.3	82.22
<b>Total:</b>	<b>66</b>	<b>10,829,556.64</b>	<b>100</b>	<b>601</b>	<b>76.83</b>

Minimum: 11.450

Maximum: 16.990

Weighted Average: 13.203

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The above table is based on Adjustable Mortgage Loans only

[Top](#)

**19. Minimum Mortgage Rate (%)**

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	2	388,694.05	3.59	685.1	70.07
5.500 - 5.999	10	1,829,104.78	16.89	652.7	74.94
6.000 - 6.499	7	1,362,768.34	12.58	623.2	78.81
6.500 - 6.999	11	2,025,234.12	18.7	583.7	77.85
7.000 - 7.499	8	1,282,724.22	11.84	604.9	74.46
7.500 - 7.999	13	1,884,787.19	17.4	570.3	79.58
8.000 - 8.499	3	317,835.45	2.93	540	78.97
8.500 - 8.999	6	1,036,207.76	9.57	583.9	73.2
9.000 - 9.499	2	302,643.02	2.79	549.8	73.67
9.500 - 9.999	2	190,934.32	1.76	573.7	87.8
10.500 - 10.999	2	208,623.39	1.93	543.3	82.22
<b>Total:</b>	<b>66</b>	<b>10,829,556.64</b>	<b>100</b>	<b>601</b>	<b>76.83</b>

Minimum: 5.450

Maximum: 10.990

Weighted Average: 7.203

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The above table is based on Adjustable Mortgage Loans only

[Top](#)

**20. Gross Margins (%)**

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
4.750 - 4.999	1	128,183.45	1.18	718	79.13
5.000 - 5.249	2	542,559.37	5.01	689.8	80.79
5.250 - 5.499	5	551,372.20	5.09	665.7	71.95
5.500 - 5.749	3	588,446.39	5.43	637	89.92
5.750 - 5.999	12	2,234,960.94	20.64	631.1	73.75
6.000 - 6.249	17	2,776,538.35	25.64	600.7	81.74
6.250 - 6.499	9	1,592,319.03	14.7	566.7	76.22
6.500 - 6.749	10	1,482,623.01	13.69	551.6	71.89
6.750 - 6.999	7	932,553.90	8.61	537.9	70.51
<b>Total:</b>	<b>66</b>	<b>10,829,556.64</b>	<b>100</b>	<b>601</b>	<b>76.83</b>

Minimum: 4.750

Maximum: 6.750

Weighted Average: 6.006

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The above table is based on Adjustable Mortgage Loans only

Top

## 21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2006-01	4	496,302.99	4.58	634.4	75.1
2006-02	5	631,374.04	5.83	579.6	78.79
2006-03	3	347,962.55	3.21	545.9	73.07
2006-05	1	128,183.45	1.18	718	79.13
2006-06	2	527,016.73	4.87	624.1	85.23
2006-07	51	8,698,716.88	80.32	599.7	76.4
<b>Total:</b>	<b>66</b>	<b>10,829,556.64</b>	<b>100</b>	<b>601</b>	<b>76.83</b>

Minimum: 2006-01-01

Maximum: 2006-07-01

Weighted Average: 2006-06-08

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 The above table is based on Adjustable Mortgage Loans only

[Top](#)

**22. Initial Periodic Cap (%)**

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	66	10,829,556.64	100	601	76.83
<b>Total:</b>	<b>66</b>	<b>10,829,556.64</b>	<b>100</b>	<b>601</b>	<b>76.83</b>

Minimum: 2.000  
 Maximum: 2.000  
 Weighted Average: 2.000

The above table is based on Adjustable Mortgage Loans only

[Top](#)

**23. Periodic Cap (%)**

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	66	10,829,556.64	100	601	76.83
<b>Total:</b>	<b>66</b>	<b>10,829,556.64</b>	<b>100</b>	<b>601</b>	<b>76.83</b>

Minimum: 1.000  
 Maximum: 1.000  
 Weighted Average: 1.000

The above table is based on Adjustable Mortgage Loans only

[Top](#)

**24. Top Zip Code**

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
33407	1	599,502.30	3.94	676	76.92
Other	88	14,609,324.83	96.06	617.5	77.94
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

**25. Source**

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
	89	15,208,827.13	100	619.8	77.9
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

[Top](#)

**26. Original Terms (mos.)**

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLLTV (%)
121 - 180	2	367,885.90	2.42	665.1	76.58
181 - 240	2	176,064.81	1.16	666.1	72.05
301 - 360	85	14,664,876.42	96.42	618.2	78
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>77.9</b>

Minimum: 180  
 Maximum: 360  
 Weighted Average: 354.26

[Top](#)

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Deutsche Bank @  
amerquest Mortgage Company  
Series 2004-R8  
All records  
15,917 records  
Balance: 2,500,000.798

- Selection Criteria: All records  
Table of Contents
1. FICO Score
  2. Current Loan-to-Value Ratio (%)
  3. Current Original Balance
  4. Original Balance (Term Loans)
  5. Mortgage Rate (%)
  6. Mortgage Rate (%)

1. FICO Score

FICO Score	% Full Doc	% Limited Doc	% Stated Doc	Weighted Average Coupon	Average Current Principal Balance	Average Original Principal Balance	Weighted Average Coupon	Current LTV	Original LTV
600 - 549	72.64	14.02	12.73	6.612	136,121.15	136,121.15	6.612	72.35	72.43
550 - 599	70.61	14.00	15.32	7.745	151,705.55	151,705.55	7.745	76.64	78.95
600 - 649	73.03	12.06	14.99	7.008	169,849.96	169,849.96	7.008	60.14	60.25
650 - 699	70.96	11.88	17.58	6.511	191,449.49	191,449.49	6.511	80.67	80.84
700 - 749	72.96	8.05	18.38	6.235	189,778.01	189,778.01	6.235	79.84	80.01
750 - 799	72.86	5.27	20.98	6.221	169,231.24	169,231.24	6.221	72.88	73.05
800 +	73.59	21.57	4.84	7.111	177,222.97	177,222.97	7.111	65.51	65.59
LOAN: 500	71.84	12.18	19.4	7.384	161,530.06	161,530.06	7.384	78.27	78.4

Minimum: 618  
Maximum: 818  
Weighted Average: 607.8  
% UPB missing FICO: 0.0

198

2. Current Loan-to-Value Ratio (%)

Current Loan-to-Value Ratio (%)	ICO Score <40	ICO Score 41-50	ICO Score 51-60	ICO Score 61-70	ICO Score 71-80	ICO Score >7	FICO Score	Average Current Principal Balance	Weighted Average Coupon	Weighted Average Margin	% Limited Doc	% Stated Doc	Number of Loans
10.01 - 20.00	0	0	21.56	25.99	27.35	23.22	1.88	84,108.09	6.342	5.035	17.22	45.68	33
20.01 - 30.00	0	0	16.92	14.88	25.11	13.92	1.63	109,038.54	7.155	5.823	10.05	27.59	108
30.01 - 40.00	0	1.02	27.87	22.55	25.77	10.32	8.98	121,215.92	7.249	6.109	6.11	23.37	184
40.01 - 50.00	0	1.24	32.69	27.15	24.37	4.39	4.09	137,498.18	7.239	6.16	6.58	25.57	397
50.01 - 60.00	0	1.02	37.31	32.29	28.9	1.88	3.64	158,592.08	7.659	6.122	10.88	21.33	849
60.01 - 70.00	0	0.33	24.17	31.52	29.95	1.47	3.06	178,408.66	7.311	6.109	12.55	21.89	1,520
70.01 - 80.00	0	0	24.46	31.52	33.95	4.72	4.42	152,408.66	7.455	6.063	14.93	7.58	829
80.01 - 90.00	0	0	8.63	3.24	6.33	48.47	3.78	178,242.37	6.842	5.063	14.93	7.58	829
90.01 - 100.00	0	0.24	17.58	10.81	22.43	18.75	5.25	181,530.06	7.384	5.881	12.16	18.4	15,217

Minimum: 10.84  
Maximum: 84.98  
Weighted Average: 78.27

198

3. Current Principal Balance (\$)

Current Principal Balance (\$)	ICO Score <40	ICO Score 41-50	ICO Score 51-60	ICO Score 61-70	ICO Score 71-80	ICO Score >70	FICO Score	Current LTV	Original LTV	Weighted Average Coupon	Weighted Average Margin	Average Current Principal	% Limited Doc	% Stated Doc	Number of Loans	
50,000.01 - 100,000.00	0	0.31	25.91	34.98	23.36	10.84	3.84	1.18	591.46	74.73	74.86	8,348	6.138	11.69	18.6	4,187
100,000.01 - 150,000.00	0	0.32	21.91	33.46	28.46	12.46	3.7	1.25	598.84	78.31	78.44	7,598	6.07	12.29	18.6	4,187
150,000.01 - 200,000.00	0	0.23	19.92	33.05	27.55	14.5	4.1	1.24	601.47	78.19	78.51	7,428	6.023	13.11	15.55	2,583
200,000.01 - 250,000.00	0	0.37	15.72	31.33	28.03	17.7	5.35	1.5	609.23	78.73	78.85	7,143	5.949	12.77	18.09	1,523
250,000.01 - 300,000.00	0	0.11	14.29	28.55	30.66	17.41	7.35	1.62	614.02	79.02	79.15	7,000	5.906	13.12	16.72	976
300,000.01 - 350,000.00	0	0	12.38	28.38	28.07	23.17	7.84	2.07	622.81	80.54	80.58	6,974	5.874	12.78	17.22	525
350,000.01 - 400,000.00	0	0	10.82	22.89	35.7	28.6	4.76	1.8	622.81	80.23	80.35	6,978	5.878	12.78	17.22	270
400,000.01 - 450,000.00	0	0	4.75	25.73	26.17	28.6	1.42	638.01	80.92	80.95	6,978	5.878	12.78	17.22	148	
450,000.01 - 500,000.00	0	0.172	6.09	25.41	26.13	27.38	2.78	634.11	79.62	80.05	6,978	5.878	12.78	17.22	230	
500,000.01 - 550,000.00	0	0	11.2	8.16	38.9	24.27	12.84	5.51	643.09	78.43	78.43	6,862	5.845	13.61	11.17	54
550,000.01 - 600,000.00	0	0	8.84	17.72	22.34	38.5	12.84	4.76	646.12	83.37	83.37	6.4	5.58	10.72	12.65	46
600,000.01 - 650,000.00	0	0	0	100	0	0	0	0	656.33	69.4	69.4	0	0	0	0	3
650,000.01 - 700,000.00	0	0	0	0	0	0	0	0	656.33	68.18	68.18	0	0	0	0	2
700,000.01 - 750,000.00	0	0	0	0	0	0	0	0	648	68.12	68.12	0	0	0	0	1
750,000.01 - 1,000,000.00	0	0	0	0	0	0	0	0	742	60.92	60.92	0	0	0	0	1
COB:	0	0.24	17.89	30.88	27.53	18.75	5.85	1.56	607.8	78.27	78.4	7,866	5.961	12.78	15.4	15,477

Minimum: 57,998.66  
Maximum: 98,070.24  
Average: 107,530.00

198

4. Prepayment Penalty Term (mos)

Prepayment Penalty Term (mos)	ICO Score <40	ICO Score 41-50	ICO Score 51-60	ICO Score 61-70	ICO Score 71-80	ICO Score >70	FICO Score	Current LTV	Original LTV	Weighted Average Coupon	Weighted Average Margin	Average Current Principal	% Limited Doc	% Stated Doc	Number of Loans	
0	0	0.26	18.89	32.25	21.47	14.61	1.25	74.12	74.74	6.983	5.955	154,650.21	12.82	15.61	4,971	
12	0	0	8.4	24.03	28.02	21.02	13.16	74.12	74.74	6.983	5.978	200,107.40	11.84	16.17	3,868	
24	0	0	7.21	23.08	28.31	21.02	13.16	82.26	82.26	7.282	6.235	164,650.80	18.23	21.38	28	
30	0	0	6.72	32.28	18.92	18.92	8.43	85.56	85.51	7.752	6.801	150,889.83	5.08	10.01	23	
36	0	0	1.71	30.28	27.48	17.45	5.95	608.24	78.63	7.15	6.964	163,279.46	12.78	15.46	10,098	
COB:	0	0.24	11.39	30.88	27.53	16.75	5.85	1.56	607.8	78.27	7.866	5.961	161,330.06	12.78	15.4	15,477

Non-zero Weighted Average Prepay Penalty Term: 35

198

5. Mortgage Rate (%)

Mortgage Rate (%)	ICO Score <40	ICO Score 41-50	ICO Score 51-60	ICO Score 61-70	ICO Score 71-80	ICO Score >70	FICO Score	Current LTV	Original LTV	Weighted Average Coupon	Weighted Average Margin	Average Current Principal	% Limited Doc	% Stated Doc	Number of Loans
5.001 - 5.500	0	0	0.08	4.67	40.32	43.32	11.69	78.05	78.22	6.412	5.972	250,831.42	8.64	9.95	1,023
5.501 - 6.000	0	0	0.04	3.44	42.93	44.32	6.53	78.25	78.42	6.972	6.844	199,958.67	12.48	11.8	1,867
6.001 - 6.500	0	0	0.14	22.01	41.72	42.8	2.81	80.92	80.92	6.319	6.844	163,053.73	12.8	12.16	2,643
6.501 - 7.000	0	0	0	3.52	35.84	38.81	4.32	77.85	78.06	7.322	6.131	159,437.96	13.47	15.93	1,972
7.001 - 7.500	0	0.222	19.43	38.92	28.99	18.92	0.18	580.27	77.89	7.825	6.223	148,533.15	13.5	15.37	2,281
7.501 - 8.000	0	0.54	27.13	41.11	16.04	8.92	1.25	78.06	78.11	6.322	6.276	133,917.79	14.47	16.8	1,504
8.001 - 8.500	0	0.87	42.12	38.63	14.56	2.54	0.16	78.82	77.87	6.835	6.34	122,926.55	13.65	21.22	1,440
8.501 - 9.000	0	0.78	44.24	37.63	14.37	3.54	0.07	71.58	77.42	6.311	6.331	122,765.03	15.18	25.28	711
9.001 - 10.500	0	0	1.21	46.83	34.86	8.29	0	559.34	77.42	10.277	6.378	113,146.96	12.27	27.61	680
10.501 - 11.500	0	0	1.38	46.56	36.48	8.88	0.88	79	78.00	10.778	6.38	101,569.81	14.21	34.59	254



Deutsche Bank @  
 Ameriquest Mortgage Company  
 Series 2004-R8  
 All records  
 15,477 records  
 Balance: 2,500,000.756

### 1. Prepayment Terms

Prepayment Terms	% of Loans without Prepay Penalties	% of Loans with 1 YR. Prepay	% of Loans with 2 YR. Prepay	% of Loans with 3 YR. Prepay	% of Loans with 5 YR. Prepay
Fixed - 10 Year	42.74	1.69	0	55.57	0
Fixed - 15 Year	24.56	6.75	0.27	68.42	0
Fixed - 20 Year	21.59	18.61	0.29	59.51	0
Fixed - 25 Year	28.09	8.07	0	63.84	0
Fixed - 30 Year	15.33	10.63	0.28	73.36	0
A2/13	41.85	1.15	0	57	0
A2/18	41.23	2.27	0	55.73	0
A2/28	33.25	1.66	0.17	64.74	0
Total:	30.75	3.11	0.18	65.74	0

[Top](#)

### 2. Mortgage Insured Loans

Mortgage Insured Loans	Current Balance	Orig. LTV
N	133,610.97	68
Y	174,669.86	82
Total:	161,530.06	78

Average loan balance (MI Loans): 174,669.86  
 Weighted Average LTV (MI Loans): 82

[Top](#)

### 3. Months to Next Rate Adjustment (ARM Only)

Months to Next Rate Adjustment (ARM Only)	Count
13 - 18	899
19 - 24	11,916
<b>Total:</b>	<b>12,815</b>

Minimum: 16  
Maximum: 24  
Weighted Average: 23

[Top](#)

### 4. Gross Margins (%)

Gross Margins (%)	Count
3.000 - 3.249	1
3.250 - 3.499	3
3.500 - 3.749	2
3.750 - 3.999	4
4.000 - 4.249	8
4.250 - 4.499	11
4.500 - 4.749	37
4.750 - 4.999	384
5.000 - 5.249	570
5.250 - 5.499	634
5.500 - 5.749	876
5.750 - 5.999	1,326
6.000 - 6.249	4,034
6.250 - 6.499	1,220
6.500 - 6.749	2,197

6.750 - 6.999	1,508
<b>Total:</b>	<b>12,815</b>
Minimum: 3.000	
Maximum: 6.750	
Weighted Average: 5.961	

.....  
 The above table is based on Adjustable Mortgage Loans only

[Top](#)

### 5. Maximum Mortgage Rates (%) (ARM Only)

Maximum Mortgage Rates (%) (ARM Only)	Count
11.001 - 11.500	189
11.501 - 12.000	1,183
12.001 - 12.500	1,472
12.501 - 13.000	1,998
13.001 - 13.500	1,610
13.501 - 14.000	1,948
14.001 - 14.500	1,281
14.501 - 15.000	1,222
15.001 - 15.500	609
15.501 - 16.000	588
16.001 - 16.500	299
16.501 - 17.000	211
17.001 - 17.500	93
17.501 - 18.000	67
18.001 - 18.500	29
18.501 - 19.000	14
19.001 - 19.500	2
<b>Total:</b>	<b>12,815</b>

Minimum: 11.200  
 Maximum: 19.250  
 Weighted Average: 13.398

6. Months to Next Rate Adjustment (ARM Only)

Top

Months to Next Rate Adjustment (ARM Only)	Count
13 - 18	899
19 - 24	11,916
<b>Total:</b>	<b>12,815</b>

Minimum: 16

Maximum: 24

Weighted Average: 23

Top

9. First Lians with Junior Lians

Line Type	Current Principal Balance	% by Current Principal Balance	Number of Loans	% of Loans	Average Current Balance	Weighted Average Coupon	Weighted Average Margin	Weighted Average Maximum Rate	Weighted Average Months to Roll	Weighted Average Original Term	Weighted Average Stated Remaining Term	Weighted Average Seasoning	Weighted Average Original CLTV	Weighted Average Original Frequency CLTV	Weighted Average Original FICO Score
First Lians with Junior Lians	15,208,827.13	0.31	89	0.38	170,885.70	7.116	8.006	13.203	22	354.26	351.97	2.29	77.9	90.47	619.8
1st Lien with Silent Second	2,484,791,928.49	99.39	15,398	99.42	161,479.99	7.367	5.961	13.399	23	353.98	352.15	1.83	78.4	78.4	607.7
1st Lien without Silent Second	2,500,000,755.62	100	15,477	100	161,330.08	7.366	5.961	13.398	23	353.98	352.15	1.83	78.4	78.4	607.8
Total:															

18. Line Type

Line Type	Current Principal Balance	% by Current Principal Balance	Number of Loans	% of Loans	Average Current Balance	Weighted Average Coupon	Weighted Average Margin	Weighted Average Maximum Rate	Weighted Average Months to Roll	Weighted Average Original Term	Weighted Average Stated Remaining Term	Weighted Average Seasoning	Weighted Average Original CLTV	Weighted Average Original Frequency CLTV	Weighted Average Original FICO Score
AMC	2,367,684,871.44	94.7	14,821	95.78	159,745.29	7.382	5.998	13.417	23	353.78	351.93	1.84	78.43	78.5	607.3
TCOC	132,415,884.18	5.3	656	4.24	201,853.48	7.084	5.847	13.08	23	357.6	356.03	1.57	77.94	78.01	617
Total:	2,500,000,755.62	100	15,477	100	161,330.06	7.386	5.961	13.398	23	353.98	352.15	1.83	78.4	78.48	607.8

Deutsche Bank @  
Ameriquest Mortgage Company  
Series 2004-R8  
PMI  
10,524 records  
Balance: 1,838,225,627

**Selection Criteria: PMI  
Table of Contents**

1. Summary Statistics
2. Collateral Type
3. Principal Balance at Origination (\$)
4. Range of Principal Balances as of the Cut-off Date (\$)
5. Months Remaining
6. Current Mortgage Rate (%)
7. Original Loan-to-Value Ratio (%)
8. Qualifying FICO Score
9. Range of Debt-to-Income Ratios
10. State
11. Occupancy Status
12. Income Documentation
13. Purpose
14. Risk Category
15. Property Type
16. Prepayment Penalty Term (mos.)
17. Conforming vs. Nonconforming
18. Maximum Mortgage Rate (%)
19. Minimum Mortgage Rate (%)
20. Gross Margins (%)
21. Next Adjustment Date
22. Initial Periodic Cap (%)
23. Periodic Cap (%)
24. Top Zip Code
25. Source
26. Original Terms (mos.)

## 1. Summary Statistics

As-of / Cut-off Date: 2004-08-01  
Number of Mortgage Loans: 10,524  
Aggregate Current Principal Balance: 1,838,225,627.27  
Minimum Balance: 58,019.76  
Maximum Balance: 749,287.36  
Average Current Principal Balance: 174,869.86  
Aggregate Original Principal Balance: 1,841,554,075.00  
Minimum Balance: 50,000.00  
Maximum Balance: 750,000.00  
Average Original Principal Balance: 174,986.13  
1st Lien: 100.00  
Weighted Average Gross Coupon: 7.106  
Minimum Coupon: 5.200  
Maximum Coupon: 13.250  
Weighted Average Original Term: 354  
Minimum Term: 120  
Maximum Term: 360  
Weighted Average Remaining Term: 352  
Minimum Term: 114  
Maximum Term: 360  
Weighted Average Margin: 5.803  
Minimum Margin: 3.000  
Maximum Margin: 6.500  
Weighted Average Maximum Rate: 13.107  
Minimum Max Rate: 11.200  
Maximum Max Rate: 19.250  
Weighted Average Minimum Rate: 7.107  
Minimum Min Rate: 5.200  
Maximum Min Rate: 13.250  
Weighted Average Original LTV: 82.04  
Minimum Original LTV: 60.07  
Maximum Original LTV: 95.00  
Weighted Average FICO Score: 619  
Minimum FICO: 502  
Maximum FICO: 816  
Top 5 States: CA(24%),FL(11%),NY(8%),MA(6%),MD(5%)

Top

## 2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT <sup>TV</sup> (%)
Fixed - 28 Year	8,136	1,470,085,033.66	79.97	612.9	82.3
Fixed - 30 Year	1,762	295,329,845.83	16.07	647.8	81.15
Fixed - 18 Year	141	18,204,144.82	0.99	617.9	81.97
Fixed - 15 Year	168	17,858,587.67	0.97	643.9	79.11
Fixed - 20 Year	137	16,845,524.56	0.92	653.7	80.06
Fixed - 13 Year	118	13,206,155.50	0.72	616.6	80.36
Fixed - 25 Year	35	4,416,303.64	0.24	673.3	82
Fixed - 10 Year	27	2,280,031.59	0.12	631.8	78.46
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Top

### 3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to- Income (%)	Gross Coupon (%)	FICO	OLTV (%)
50,000.01 - 100,000.00	2,532	201,999,890.00	10.97	338.67	36.36	7.926	610	80.36
100,000.01 - 150,000.00	2,922	362,696,762.00	19.7	349.9	38.74	7.381	609	82.92
150,000.01 - 200,000.00	1,885	327,604,746.00	17.79	353.47	39.19	7.156	612	82.47
200,000.01 - 250,000.00	1,200	268,623,153.00	14.59	354.79	39.91	6.95	620	81.92
250,000.01 - 300,000.00	783	214,621,719.00	11.65	355.84	40.22	6.84	623	81.8
300,000.01 - 350,000.00	493	160,203,072.00	8.7	356.1	40.31	6.823	632	82.62
350,000.01 - 400,000.00	296	110,240,881.00	5.99	356.14	41.18	6.761	627	82.22
400,000.01 - 450,000.00	185	78,706,756.00	4.27	354.73	39.7	6.651	643	82.18
450,000.01 - 500,000.00	134	63,897,618.00	3.47	356.87	39.68	6.59	636	82.19
500,000.01 - 550,000.00	44	23,112,946.00	1.26	358.71	37.19	6.632	646	82.67
550,000.01 - 600,000.00	45	26,296,533.00	1.43	358.75	37.93	6.522	645	77.01
600,000.01 - 700,000.00	3	2,050,000.00	0.11	358.66	35.15	5.874	665	69.49
700,000.01 - 750,000.00	2	1,499,999.00	0.08	359	42	6.15	648	68.18
<b>Total:</b>	<b>10,524</b>	<b>1,841,554,075.00</b>	<b>100</b>	<b>352.32</b>	<b>39.23</b>	<b>7.106</b>	<b>619</b>	<b>82.04</b>

Minimum: 60,000.00

Maximum: 750,000.00

Average: 174,986.13

Total: 1,841,554,075.00

4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
50,000.01 - 100,000.00	2,536	201,958,022.23	10.99	610.4	80.36
100,000.01 - 150,000.00	2,924	362,499,694.32	19.72	609	82.92
150,000.01 - 200,000.00	1,885	327,346,036.13	17.81	612.2	82.49
200,000.01 - 250,000.00	1,198	267,981,440.45	14.58	619.8	81.89
250,000.01 - 300,000.00	784	214,737,896.06	11.68	622.8	81.86
300,000.01 - 350,000.00	490	159,104,479.99	8.66	631.7	82.57
350,000.01 - 400,000.00	294	109,350,904.08	5.95	626.9	82.19
400,000.01 - 450,000.00	187	79,452,497.47	4.32	643.3	82.15
450,000.01 - 500,000.00	132	62,895,896.41	3.42	635.6	82.23
500,000.01 - 550,000.00	44	23,066,394.78	1.26	645.5	82.67
550,000.01 - 600,000.00	45	26,266,672.03	1.43	645.2	77.01
600,000.01 - 700,000.00	3	2,047,144.48	0.11	685.3	69.49
700,000.01 - 750,000.00	2	1,498,547.84	0.08	648	68.18
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Minimum: 58,019.76  
 Maximum: 749,287.36  
 Average: 174,669.86

[Top](#)

### 5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
61 - 120	27	2,280,031.59	0.12	631.8	78.46
121 - 180	286	31,064,743.17	1.69	632.3	79.64
181 - 240	278	35,049,669.38	1.91	635.1	81.05
241 - 300	35	4,416,303.64	0.24	673.3	82
301 - 360	9,898	1,765,414,879.49	96.04	618.7	82.11
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Minimum: 114

Maximum: 360

Weighted Average: 352.32

[Top](#)

### 6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
5,000 - 5,499	115	29,393,862.46	1.6	705.7	78.87
5,500 - 5,999	1,311	305,922,447.48	16.64	667.7	81.17
6,000 - 6,499	1,233	254,365,074.45	13.84	638.4	81.11
6,500 - 6,999	2,579	484,692,734.78	26.37	621.9	82.4
7,000 - 7,499	1,040	165,335,272.40	8.99	607.9	82.09
7,500 - 7,999	1,783	272,437,048.64	14.82	591.8	82.81
8,000 - 8,499	598	83,741,726.19	4.56	588	83.17
8,500 - 8,999	957	127,221,394.83	6.92	575.4	82.73
9,000 - 9,499	267	34,751,010.14	1.89	577.2	82.68
9,500 - 9,999	357	47,160,923.86	2.57	568	81.92
10,000 - 10,499	112	12,838,626.50	0.7	569.5	82.11
10,500 - 10,999	104	11,779,071.28	0.64	568.9	83.18
11,000 - 11,499	24	2,161,754.47	0.12	567.5	80.16
11,500 - 11,999	27	2,999,152.78	0.16	558.8	80.97
12,000 - 12,499	12	3,009,817.70	0.16	563.7	84.16
12,500 - 12,999	3	289,862.00	0.02	534.8	72.38
13,000 - 13,499	2	125,847.31	0.01	575	77.04
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Minimum: 5,200

Maximum: 13,250

Weighted Average: 7.106

[Top](#)

**7. Original Loan-to-Value Ratio (%)**

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
60.01 - 65.00	387	61,043,126.11	3.32	613.3	62.76
65.01 - 70.00	681	118,625,361.35	6.45	615.9	67.98
70.01 - 75.00	1,184	198,530,494.89	10.8	609.7	73.29
75.01 - 80.00	2,164	363,245,723.68	19.76	616	78.7
80.01 - 85.00	2,165	391,962,102.16	21.32	606.1	83.63
85.01 - 90.00	3,736	668,060,870.63	36.34	629	89.13
90.01 - 95.00	207	36,757,958.45	2	695	94.02
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Minimum: 60.07

Maximum: 95.00

Weighted Average by Original Balance: 82.043

Weighted Average by Current Balance: 82.043

[Top](#)

### 8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
500 - 519	7	933,720.25	0.05	508.7	84.79
520 - 539	799	122,442,594.31	6.66	529.4	78.1
540 - 559	1,110	172,678,791.83	9.39	551.5	80.35
560 - 579	1,299	209,664,122.40	11.41	569.5	81.77
580 - 599	1,256	212,069,099.89	11.54	589.5	81.82
600 - 619	1,281	220,990,023.83	12.02	609.6	81.93
620 - 639	1,389	244,821,752.58	13.32	629.2	83.61
640 - 659	1,197	226,774,449.99	12.34	649.1	83.01
660 - 679	839	160,282,224.00	8.72	668.6	82.92
680 - 699	569	112,009,618.76	6.09	688.7	83.24
700 - 719	346	69,098,558.43	3.76	709	83.27
720 - 739	191	38,825,404.98	2.11	727.9	83.86
740 - 759	142	28,212,523.91	1.53	748.3	79.82
760 - 779	61	12,985,787.88	0.7	768.9	79.09
780 - 799	33	5,392,811.40	0.29	787.5	75.55
800 >=	5	1,144,142.83	0.06	806.7	83.35
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Minimum: 502  
 Maximum: 816  
 Weighted Average: 619  
 % UPB missing FICOs: 0.0

### 9. Range of Debt-to-Income Ratios

Range of Debt-to-Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
<= 20.00	653	105,396,623.16	5.73	625.1	80.66
20.01 - 25.00	626	94,621,159.85	5.15	621.6	81.06
25.01 - 30.00	943	147,641,409.67	8.03	621.3	81.58
30.01 - 35.00	1,320	219,800,358.82	11.96	622	81.79
35.01 - 40.00	1,575	275,606,751.09	14.99	619.2	82.14
40.01 - 45.00	2,043	367,636,599.79	20	621.9	82.2
45.01 - 50.00	3,008	559,383,105.14	30.43	621.1	82.68
50.01 - 55.00	356	68,139,619.75	3.71	569.1	80.87
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Minimum: 2.00

Maximum: 55.00

Weighted Average: 39.23

[Top](#)

10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
California	1,703	447,273,769.70	24.33	627.5	80.49
Florida	1,522	209,727,373.60	11.41	606.4	82.45
New York	573	142,958,859.80	7.78	627.8	80.29
Massachusetts	490	113,902,260.56	6.2	621.6	80.12
Maryland	463	85,299,567.03	4.64	615.6	83.18
Illinois	453	75,156,793.89	4.09	612.4	82.59
Texas	648	70,270,712.82	3.82	606.4	79.05
Minnesota	321	56,673,589.97	3.08	621.9	84.08
Michigan	383	51,627,396.90	2.81	618.9	83.26
Pennsylvania	366	47,664,259.46	2.59	614.5	83.85
Connecticut	240	42,963,580.72	2.34	623.2	81.4
Washington	219	42,384,251.37	2.31	620	84.26
Georgia	279	40,417,918.33	2.2	610.9	84.89
Wisconsin	260	38,060,436.79	2.07	622.2	83.71
Colorado	193	35,756,073.02	1.95	627.3	83.97
Nevada	131	29,542,890.87	1.61	627.1	82.28
Indiana	233	26,731,767.96	1.45	623.4	85.74
Rhode Island	132	25,988,690.25	1.41	615.5	81.13
Tennessee	183	23,980,746.63	1.3	617	84.88
Arizona	161	23,563,817.64	1.28	623	85.13
Missouri	178	22,899,464.98	1.25	603.8	84.57
Alabama	190	21,854,760.11	1.19	614.3	83.45
New Hampshire	88	15,962,715.56	0.87	611.4	81.67
Louisiana	132	14,955,983.00	0.81	598.8	83.1
North Carolina	108	14,186,761.47	0.77	617.7	85.72
Hawaii	53	14,158,746.46	0.77	644.5	81.98
Ohio	120	14,107,756.16	0.77	619.3	85.79
Kansas	99	11,905,345.49	0.65	624.9	85.71
Maine	73	10,980,188.12	0.6	617.3	81.11
Delaware	70	10,214,822.46	0.56	608.8	83.5

Utah	51	7,777,948.15	0.42	616.2	85.33
Mississippi	66	7,602,844.73	0.41	597.6	83.58
Oregon	40	6,728,888.99	0.37	631.6	82.37
Oklahoma	61	6,375,619.43	0.35	612	84.32
South Carolina	41	4,700,971.99	0.26	598.5	85.51
Arkansas	42	4,485,940.76	0.24	626.2	82.48
Kentucky	30	3,717,469.26	0.2	605.2	81.67
Iowa	36	3,648,258.40	0.2	639	85.22
Nebraska	30	3,173,138.87	0.17	590.7	85.73
Wyoming	19	2,238,281.06	0.12	612.5	85.92
Vermont	13	2,200,441.89	0.12	612	82.03
Idaho	7	1,357,338.12	0.07	645.2	83.44
Montana	11	1,215,094.59	0.07	597.7	79.41
Alaska	7	1,087,472.45	0.06	620.7	77.51
South Dakota	3	460,048.36	0.03	647.1	87.43
North Dakota	3	284,579.10	0.02	646	87.17
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Number of States Represented: 46

[Top](#)

### 11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Owner Occupied	10,074	1,773,328,352.55	96.47	618.5	82.16
Investment	357	50,476,618.95	2.75	644.3	77.95
Second Home	93	14,420,655.77	0.78	640.2	82.18
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

[Top](#)

### 12. Income Documentation

Income Documentation	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
Full Documentation	7,689	1,339,005,089.88	72.84	619.7	82.87
Stated Documentation	1,532	265,986,398.22	14.47	626.2	77.55
Limited Documentation	1,303	233,234,139.17	12.69	610.1	82.42
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

[Top](#)

### 13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
Refinance - Debt Consolidation Cash Out	9,794	1,721,433,922.38	93.65	618.8	81.96
Refinance - Debt Consolidation No Cash Out	704	111,668,820.35	6.07	627.9	83.21
Purchase	26	5,122,884.54	0.28	636.7	83.64
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

[Top](#)

14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
B	1,214	182,869,361.03	9.95	537.1	77.92
1A	846	142,009,803.06	7.73	573.8	80.73
2A	3,044	499,675,701.12	27.18	584	82.12
3A	1,063	185,879,589.35	10.11	614	81.79
4A	1,178	208,302,403.61	11.33	630.9	83.89
5A	1,068	204,929,936.75	11.15	649.1	83.18
6A	788	152,052,196.72	8.27	668.1	83.06
7A	734	145,727,216.06	7.93	692.6	83.01
8A	589	116,779,419.57	6.35	736.7	82.36
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

[Top](#)

15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
Single Family Detached	9,187	1,569,440,481.42	85.38	618	82.24
2-4 Family	518	118,910,908.94	6.47	635.5	78.96
Condo	391	71,201,587.71	3.87	629.3	82.58
PUD	331	64,049,904.94	3.48	612.8	82.05
Attached PUD	43	7,366,589.31	0.4	621.2	84.62
Single Family Attached	54	7,256,154.95	0.39	614.5	82.03
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

[Top](#)

**16. Prepayment Penalty Term (mos.)**

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	3,325	558,876,395.08	30.4	616.8	81.88
12	264	57,521,303.87	3.13	638.1	80.02
24	15	3,754,661.17	0.2	653.4	82.59
30	22	4,477,234.49	0.24	620.7	86.27
36	6,898	1,213,596,032.66	66.02	619.7	82.2
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Non-zero Weighted Average Prepay Penalty Term: 35

[Top](#)

**17. Conforming vs. Nonconforming**

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Conforming	9,752	1,516,174,539.88	82.48	616.2	82.12
Non-conforming	772	322,051,087.39	17.52	634.5	81.68
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

[Top](#)

18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
11.000 - 11.499	1,097	258,006,074.77	17.18	662.8	81.38
11.500 - 11.999	984	203,127,176.76	13.53	628.4	81.59
12.000 - 12.499	2,028	385,722,858.74	25.69	613.1	82.85
12.500 - 12.999	805	131,583,397.58	8.76	598.8	82.06
13.000 - 13.499	1,429	223,154,380.12	14.86	584.6	82.79
13.500 - 13.999	471	69,392,691.97	4.62	582.4	83.33
14.000 - 14.499	747	103,724,379.32	6.91	572.1	82.95
14.500 - 14.999	217	30,100,564.66	2	575.9	83.16
15.000 - 15.499	283	39,672,750.68	2.64	568.2	81.93
15.500 - 15.999	88	10,755,153.93	0.72	570.3	82.57
16.000 - 16.499	78	9,665,764.71	0.64	571.8	83.87
16.500 - 16.999	18	1,709,691.71	0.11	569.4	80.6
17.000 - 17.499	22	2,637,711.37	0.18	559.6	81.62
17.500 - 17.999	9	2,729,806.31	0.18	564	84.15
18.000 - 18.499	3	289,862.00	0.02	534.8	72.38
18.500 - 18.999	2	125,847.31	0.01	575	77.04
19.000 - 19.499	2				
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100</b>	<b>613</b>	<b>82.28</b>

Minimum: 11.200

Maximum: 19.250

Weighted Average: 13.107

The above table is based on Adjustable Mortgage Loans only

Top

**19. Minimum Mortgage Rate (%)**

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	114	29,097,222.04	1.94	705.6	78.82
5.500 - 5.999	1,097	258,006,074.77	17.18	662.8	81.38
6.000 - 6.499	984	203,127,176.76	13.53	628.4	81.59
6.500 - 6.999	2,028	385,722,858.74	25.69	613.1	82.85
7.000 - 7.499	805	131,583,397.58	8.76	598.8	82.06
7.500 - 7.999	1,429	223,154,380.12	14.86	584.6	82.79
8.000 - 8.499	471	69,392,691.97	4.62	582.4	83.33
8.500 - 8.999	747	103,724,379.32	6.91	572.1	82.95
9.000 - 9.499	217	30,100,564.66	2	575.9	83.16
9.500 - 9.999	283	39,672,750.68	2.64	588.2	81.93
10.000 - 10.499	88	10,755,153.93	0.72	570.3	82.57
10.500 - 10.999	78	9,665,764.71	0.64	571.8	83.87
11.000 - 11.499	18	1,709,691.71	0.11	569.4	80.6
11.500 - 11.999	22	2,637,711.37	0.18	559.6	81.62
12.000 - 12.499	9	2,729,806.31	0.18	564	84.15
12.500 - 12.999	3	289,862.00	0.02	534.8	72.38
13.000 - 13.499	2	125,847.31	0.01	575	77.04
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100</b>	<b>613</b>	<b>82.28</b>

Minimum: 5.200  
 Maximum: 13.250  
 Weighted Average: 7.107

The above table is based on Adjustable Mortgage Loans only

20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
3,000 - 3,249	1	559,387.05	0.04	742	79.43
3,250 - 3,499	3	407,679.98	0.03	593	83.21
3,500 - 3,749	2	859,766.30	0.06	703.4	66.68
3,750 - 3,999	4	931,681.70	0.06	748.9	83.58
4,000 - 4,249	7	1,044,077.17	0.07	613.9	83.82
4,250 - 4,499	9	1,311,146.96	0.09	640.1	85.98
4,500 - 4,749	30	5,689,063.98	0.38	728.5	83.12
4,750 - 4,999	342	72,278,696.01	4.81	727.2	83.96
5,000 - 5,249	520	106,803,704.60	7.11	685.9	83.66
5,250 - 5,499	566	113,882,306.75	7.58	664.4	83.9
5,500 - 5,749	786	156,589,724.07	10.43	646	83.73
5,750 - 5,999	1,153	206,196,122.32	13.73	619.8	83.48
6,000 - 6,249	3,264	563,233,784.04	37.51	590.5	82.26
6,250 - 6,499	725	119,696,518.35	7.97	568.5	80.08
6,500 - 6,749	983	152,001,684.70	10.12	537.2	78.02
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100</b>	<b>613</b>	<b>82.28</b>

Minimum: 3,000

Maximum: 6,500

Weighted Average: 5.803

The above table is based on Adjustable Mortgage Loans only

[Top](#)

## 21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
2005-12	3	331,208.64	0.02	599.5	85.66
2006-01	193	30,121,975.41	2.01	594.1	81.17
2006-02	392	67,913,994.69	4.52	594.1	81.94
2006-03	233	38,750,599.47	2.58	591.6	81.56
2006-04	4	515,306.75	0.03	531.8	78.45
2006-05	18	2,889,821.78	0.19	637.4	88.26
2006-06	166	29,417,366.70	1.96	610.1	82.93
2006-07	7,381	1,330,866,107.54	88.64	615.1	82.32
2006-08	5	688,953.00	0.05	599.7	75.63
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100</b>	<b>613</b>	<b>82.28</b>

Minimum: 2005-12-01

Maximum: 2006-08-01

Weighted Average: 2006-06-17

The above table is based on Adjustable Mortgage Loans only

[Top](#)

**22. Initial Periodic Cap (%)**

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	8,395	1,501,495,333.98	100	613	82.28
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100</b>	<b>613</b>	<b>82.28</b>

Minimum: 2,000  
Maximum: 2,000  
Weighted Average: 2,000

The above table is based on Adjustable Mortgage Loans only

[Top](#)

**23. Periodic Cap (%)**

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	8,395	1,501,495,333.98	100	613	82.28
<b>Total:</b>	<b>8,395</b>	<b>1,501,495,333.98</b>	<b>100</b>	<b>613</b>	<b>82.28</b>

Minimum: 1,000  
Maximum: 1,000  
Weighted Average: 1,000

The above table is based on Adjustable Mortgage Loans only

[Top](#)

**24. Top Zip Code**

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
92592	17	5,299,616.53	0.29	625.8	79.47
Other	10,507	1,832,926,010.74	99.71	619.4	82.05
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Top

**25. Source**

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Top

26. Original Terms (mos.)

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	27	2,280,031.59	0.12	631.8	78.46
121 - 180	286	31,064,743.17	1.69	632.3	79.64
181 - 240	278	35,049,669.38	1.91	635.1	81.05
241 - 300	35	4,416,303.64	0.24	673.3	82
301 - 360	9,898	1,765,414,879.49	96.04	618.7	82.11
<b>Total:</b>	<b>10,524</b>	<b>1,838,225,627.27</b>	<b>100</b>	<b>619.4</b>	<b>82.04</b>

Minimum: 120

Maximum: 360

Weighted Average: 354.23

[Top](#)

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Deutsche Bank @  
Ameriquest Mortgage Company  
Series 2004-R8  
No PMI  
4,953 records  
Balance: 661,775,128

**Selection Criteria: No PMI**  
**Table of Contents**

1. Summary Statistics
2. Collateral Type
3. Principal Balance at Origination (\$)
4. Range of Principal Balances as of the Cut-off Date (\$)
5. Months Remaining
6. Current Mortgage Rate (%)
7. Original Loan-to-Value Ratio (%)
8. Qualifying FICO Score
9. Range of Debt-to-Income Ratios
10. State
11. Occupancy Status
12. Income Documentation
13. Purpose
14. Risk Category
15. Property Type
16. Prepayment Penalty Term (mos.)
17. Conforming vs. Nonconforming
18. Maximum Mortgage Rate (%)
19. Minimum Mortgage Rate (%)
20. Gross Margins (%)
21. Next Adjustment Date
22. Initial Periodic Cap (%)
23. Periodic Cap (%)
24. Top Zip Code
25. Source
26. Original Terms (mos.)

## 1. Summary Statistics

As-of / Cut-off Date: 2004-08-01  
Number of Mortgage Loans: 4,953  
Aggregate Current Principal Balance: 661,775,128.35  
Minimum Balance: 57,966.66  
Maximum Balance: 998,070.24  
Average Current Principal Balance: 133,610.97  
Aggregate Original Principal Balance: 662,633,164.00  
Minimum Balance: 60,000.00  
Maximum Balance: 999,000.00  
Average Original Principal Balance: 133,784.20  
1st Lien: 100.00  
Weighted Average Gross Coupon: 8.088  
Minimum Coupon: 5.200  
Maximum Coupon: 13.350  
Weighted Average Original Term: 353  
Minimum Term: 120  
Maximum Term: 360  
Weighted Average Remaining Term: 352  
Minimum Term: 114  
Maximum Term: 360  
Weighted Average Margin: 6.357  
Minimum Margin: 4.072  
Maximum Margin: 6.750  
Weighted Average Maximum Rate: 14.130  
Minimum Max Rate: 11.200  
Maximum Max Rate: 18.950  
Weighted Average Minimum Rate: 8.130  
Minimum Min Rate: 5.200  
Maximum Min Rate: 12.950  
Weighted Average Original LTV: 68.28  
Minimum Original LTV: 10.99  
Maximum Original LTV: 94.90  
Weighted Average FICO Score: 575

Minimum FICO: 500  
Maximum FICO: 818  
Top 5 States: CA(22%), FL(12%), NY(8%), MA(7%), IL(5%)

[Top](#)

## 2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
A2/28	4,263	582,635,700.29	88.04	568.1	69.5
Fixed - 30 Year	404	49,291,363.14	7.45	634.3	58.64
A2/13	78	7,974,655.55	1.21	587.7	62.28
A2/18	79	7,894,717.22	1.19	578	66.48
Fixed - 20 Year	49	6,086,328.02	0.92	676.1	59.52
Fixed - 15 Year	54	5,271,468.53	0.8	666.1	55.66
Fixed - 25 Year	9	1,366,337.39	0.21	658.4	54.44
Fixed - 10 Year	17	1,254,558.21	0.19	622.6	43.86
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>573.5</b>	<b>68.28</b>

Top

3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to-Income (%)	Gross Coupon (%)	FICO	OLTV (%)
50,000.01 - 100,000.00	2,277	174,845,836.00	26.39	345.46	37.7	8.843	570	68.55
100,000.01 - 150,000.00	1,263	154,703,195.00	23.35	352.9	39.19	8.101	568	67.87
150,000.01 - 200,000.00	681	118,712,790.00	17.92	352.38	40.49	7.814	572	66.79
200,000.01 - 250,000.00	325	72,395,548.00	10.93	357.37	41.67	7.857	570	67.57
250,000.01 - 300,000.00	192	52,291,067.00	7.89	354.19	41.84	7.695	578	68.04
300,000.01 - 350,000.00	86	27,351,797.00	4.13	358.55	42.65	7.88	571	69.64
350,000.01 - 400,000.00	41	15,325,743.00	2.31	358.71	39.46	7.682	592	67.27
400,000.01 - 450,000.00	23	9,836,956.00	1.48	356.31	43.7	7.349	595	63.32
450,000.01 - 500,000.00	14	6,832,390.00	1.03	359	40.65	7.046	627	66.22
500,000.01 - 550,000.00	10	5,368,200.00	0.81	328.93	41.37	6.847	633	67.13
550,000.01 - 600,000.00	40	23,325,642.00	3.52	351.42	41.25	6.871	647	81.31
600,000.01 - 650,000.00	1	645,000.00	0.1	358	32	6.1	640	83.77
650,000.01 - 1,000,000.00	1	999,000.00	0.15	359	32	6.35	742	60.92
<b>Total:</b>	<b>4,953</b>	<b>662,633,164.00</b>	<b>100</b>	<b>351.67</b>	<b>39.81</b>	<b>8.088</b>	<b>576</b>	<b>68.28</b>

Minimum: 60,000.00  
 Maximum: 999,000.00  
 Average: 133,784.20  
 Total: 662,633,164.00

[Top](#)

4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
50,000.01 - 100,000.00	2,280	174,915,559.69	26.43	569.6	68.52
100,000.01 - 150,000.00	1,263	154,656,716.02	23.37	588.2	67.96
150,000.01 - 200,000.00	678	118,088,607.18	17.84	571.7	66.73
200,000.01 - 250,000.00	325	72,316,020.07	10.93	570	67.57
250,000.01 - 300,000.00	192	52,212,490.91	7.89	577.9	68.04
300,000.01 - 350,000.00	85	27,324,382.79	4.13	571	69.64
350,000.01 - 400,000.00	41	15,310,411.18	2.31	591.8	67.27
400,000.01 - 450,000.00	23	9,819,477.01	1.48	595.2	63.32
450,000.01 - 500,000.00	14	6,826,752.01	1.03	626.9	66.22
500,000.01 - 550,000.00	10	5,361,681.93	0.81	632.7	67.13
550,000.01 - 600,000.00	40	23,301,222.36	3.52	647.1	81.31
600,000.01 - 650,000.00	1	643,736.96	0.1	640	83.77
650,000.01 - 1,000,000.00	1	998,070.24	0.15	742	60.92
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Minimum: 57,966.66

Maximum: 998,070.24

Average: 133,610.97

[Top](#)

### 5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
61 - 120	17	1,254,558.21	0.19	622.6	43.86
121 - 180	132	13,246,124.08	2	618.9	59.64
181 - 240	128	13,981,045.24	2.11	620.7	63.45
241 - 300	9	1,366,337.39	0.21	658.4	54.44
301 - 360	4,667	631,927,063.43	95.49	573.3	68.65
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Minimum: 114

Maximum: 360

Weighted Average: 351.67

[Top](#)

6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	13	4,005,087.19	0.61	697.6	56.13
5.500 - 5.999	181	37,458,199.84	5.66	688.8	55.19
6.000 - 6.499	174	30,730,794.01	4.64	645	54.38
6.500 - 6.999	426	69,289,616.81	10.47	616.8	63.33
7.000 - 7.499	398	65,861,361.04	9.95	574.5	68.21
7.500 - 7.999	1,033	152,050,727.29	22.98	561.4	69.56
8.000 - 8.499	484	60,572,629.16	9.15	557.3	70.72
8.500 - 8.999	906	107,046,699.57	16.18	554.2	70.83
9.000 - 9.499	274	30,515,911.18	4.61	551.6	71.78
9.500 - 9.999	503	62,944,474.06	8	551.4	73.62
10.000 - 10.499	182	17,466,183.20	2.64	549	73.41
10.500 - 10.999	205	18,963,174.67	2.87	545.8	74.65
11.000 - 11.499	68	5,718,533.91	0.86	547.4	74.39
11.500 - 11.999	67	5,530,253.74	0.84	556	74.96
12.000 - 12.499	25	2,158,001.69	0.33	551.3	76.09
12.500 - 12.999	13	1,393,542.63	0.21	539	77.61
13.000 - 13.499	1	69,938.36	0.01	508	46.67
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Minimum: 5.200

Maximum: 13.350

Weighted Average: 8.088

[Top](#)

7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 25.00	74	7,350,985.93	1.11	622.4	20.39
25.01 - 30.00	67	7,530,742.96	1.14	640.9	27.75
30.01 - 35.00	69	8,794,045.68	1.33	616.9	32.61
35.01 - 40.00	95	11,095,204.72	1.68	598.5	38
40.01 - 45.00	143	17,716,182.67	2.68	603.3	42.85
45.01 - 50.00	243	35,318,900.61	5.34	598.7	47.88
50.01 - 55.00	297	40,922,969.89	6.18	601.4	52.87
55.01 - 60.00	646	88,484,674.06	13.37	579.2	58.3
60.01 - 65.00	277	38,441,945.65	5.81	560.2	63.36
65.01 - 70.00	294	42,518,104.94	6.42	562.8	68.24
70.01 - 75.00	1,273	166,912,220.23	25.22	546.8	74.17
75.01 - 80.00	386	48,939,318.54	7.4	581.5	78.81
80.01 - 85.00	632	81,780,047.73	12.36	567.2	84.16
85.01 - 90.00	444	63,389,722.06	9.58	607.4	89.18
90.01 - 95.00	13	2,580,062.68	0.39	620.7	92.96
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Minimum: 10.99  
 Maximum: 94.90  
 Weighted Average by Original Balance: 68.280  
 Weighted Average by Current Balance: 68.285

### 8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
500 - 519	817	106,274,553.97	16.06	509.2	67.71
520 - 539	828	105,068,984.12	15.88	529.4	69.84
540 - 559	828	104,970,467.18	15.86	550.7	71.05
560 - 579	781	98,315,833.47	14.86	568.4	71.49
580 - 599	480	63,624,630.14	9.61	589.3	69.01
600 - 619	381	50,326,253.59	7.6	609	67.6
620 - 639	271	37,438,988.61	5.66	628.8	63.39
640 - 659	195	31,316,271.61	4.73	649.5	66.81
660 - 679	128	22,365,919.98	3.38	668.4	64.64
680 - 699	83	13,918,014.11	2.1	690.3	61.1
700 - 719	48	8,285,116.39	1.25	709.8	60.81
720 - 739	28	5,249,813.35	0.79	729.5	59.83
740 - 759	42	8,215,826.13	1.24	748.5	59.4
760 - 779	27	3,724,643.34	0.56	766.8	47.34
780 - 799	11	2,051,725.45	0.31	786.2	53.7
800 >=	5	628,086.91	0.09	810.5	34.07
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Minimum: 500  
 Maximum: 818  
 Weighted Average: 575  
 % UPB missing FICOs: 0.0

9. Range of Debt-to- Income Ratios

Range of Debt-to- Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 20.00	339	38,466,904.88	5.81	592.4	61.97
20.01 - 25.00	353	39,988,807.84	6.04	588.2	64.48
25.01 - 30.00	479	60,203,340.03	9.1	580.1	66.6
30.01 - 35.00	537	70,970,840.17	10.72	581.7	67.05
35.01 - 40.00	672	86,897,858.41	13.13	573.6	67.74
40.01 - 45.00	806	109,028,610.20	16.48	574.2	68.4
45.01 - 50.00	1,131	161,906,526.17	24.47	584.3	70.32
50.01 - 55.00	636	94,312,240.65	14.25	543.7	71.35
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Minimum: 2.00

Maximum: 55.00

Weighted Average: 39.81

[Top](#)

10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
California	706	142,456,128.98	21.53	593.8	61.9
Florida	704	77,963,808.30	11.78	561.9	71.29
New York	286	53,028,547.39	8.01	588	60.22
Massachusetts	251	43,590,867.68	6.59	582.7	59.39
Illinois	244	31,300,132.29	4.73	562.4	70.86
Michigan	267	28,658,902.71	4.33	558.2	75.18
Maryland	201	28,217,320.99	4.26	573.8	71.43
Texas	295	28,035,961.09	4.24	558.5	71.52
Pennsylvania	177	18,978,836.06	2.87	566.6	71.98
Minnesota	107	16,154,351.26	2.44	572.4	73.16
Georgia	146	15,492,643.37	2.34	565	75.27
Connecticut	97	14,567,453.07	2.2	564	68.07
Washington	88	12,814,660.78	1.94	588.1	70.32
Alabama	122	11,590,315.12	1.75	571.8	79.26
Rhode Island	75	11,395,706.12	1.72	580.8	62.21
Wisconsin	97	10,345,471.40	1.56	563.1	75.5
Colorado	74	10,133,241.32	1.53	578.9	69.88
Indiana	105	9,919,594.64	1.5	573.1	80.03
Tennessee	100	9,140,122.59	1.38	573.6	76.47
Louisiana	81	8,464,941.27	1.28	565.1	73.1
Nevada	42	8,250,860.27	1.25	555.3	71.93
Arizona	63	8,226,763.55	1.24	576	72.21
North Carolina	92	7,958,346.55	1.2	571.2	77.48
Missouri	85	7,701,162.34	1.16	574.3	73.29

New Hampshire	49	6,423,847.93	0.97	572.4	63.7
Maine	40	4,544,891.94	0.69	573.6	65.86
Oklahoma	51	4,368,739.62	0.66	555.1	78.63
Ohio	45	4,126,435.53	0.62	577.5	73.04
Mississippi	38	3,613,701.97	0.55	564.6	78.95
Hawaii	15	3,493,719.05	0.53	591.2	62.26
Oregon	19	2,598,627.92	0.39	583.1	75.75
Kansas	25	2,474,851.98	0.37	560.2	76.59
Utah	18	2,419,681.26	0.37	564.2	75.56
Dalaware	20	2,341,630.30	0.35	559.6	75.35
South Carolina	23	2,101,756.51	0.32	571.2	78.28
Iowa	26	1,955,943.71	0.3	560.8	77.11
Nebraska	24	1,933,338.54	0.29	562.4	77.77
Arkansas	25	1,909,959.86	0.29	578.5	72.46
Kentucky	11	1,093,470.47	0.17	548.5	74.77
Alaska	5	716,667.31	0.11	549.4	70.3
Wyoming	7	559,172.15	0.08	564.6	70.85
Vermont	4	443,507.49	0.07	566.2	74.97
Idaho	2	192,422.11	0.03	553.2	85.84
Montana	1	76,623.46	0.01	624	80.16
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Number of States Represented: 44

[Top](#)

### 11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
Owner Occupied	4,757	634,139,683.73	95.82	573.6	68.25
Investment	162	22,739,697.75	3.44	623.5	67.91
Second Home	34	4,895,746.87	0.74	598.7	75.12
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

[Top](#)

### 12. Income Documentation

Income Documentation	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
Full Documentation	3,445	456,945,054.50	69.05	574.2	69.1
Stated Documentation	887	119,097,766.88	18	584.6	63.24
Limited Documentation	621	85,732,306.97	12.95	569.7	70.94
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Top

### 13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Refinance - Debt Consolidation Cash Out	4,618	619,048,220.79	93.54	574.9	67.94
Refinance - Debt Consolidation No Cash	327	41,668,943.84	6.3	585	73.36
Purchase	8	1,057,963.72	0.16	571.3	70.68
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Top

14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTIV (%)
B	1,214	155,538,542.88	23.5	561.1	73.28
C	1,581	215,628,366.36	32.58	540.3	69.43
D	295	36,594,756.27	5.53	524.9	56.65
1A	436	59,736,353.69	9.03	582.5	75.43
2A	699	80,732,629.96	12.2	585	68.18
3A	154	19,665,303.65	2.97	614.6	67.53
4A	132	18,168,728.66	2.75	634.4	55.01
5A	125	21,252,287.08	3.21	650.3	64.84
6A	102	18,615,090.82	2.81	666.1	63.99
7A	92	14,725,163.67	2.23	694.3	56.68
8A	123	21,117,905.31	3.19	747.2	56.95
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Top

15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single Family Detached	4,169	553,793,320.81	83.68	571.8	68.61
2-4 Family	223	40,076,827.41	6.06	607.4	60.72
Manu. Housing / Mobile	247	22,118,839.08	3.34	613.7	69.67
PUD	111	19,437,963.85	2.94	570.5	72.66
Condo	137	19,010,270.62	2.87	579.6	66.49
Single Family Attached	54	5,313,916.71	0.8	565.1	73.07
Attached PUD	12	2,023,989.87	0.31	565.7	76.07
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

16. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	1,646	209,889,780.48	31.72	569.9	68.56
12	125	20,320,474.36	3.07	621.4	58.27
24	8	721,842.73	0.11	594	81.15
30	6	867,680.86	0.13	580	81.59
36	3,168	429,975,349.92	64.97	576	68.58
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Non-zero Weighted Average Prepay Penalty Term: 35

[Top](#)

17. Conforming vs. Nonconforming

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Conforming	4,820	599,892,688.85	90.65	571.3	67.94
Non-conforming	133	61,882,439.50	9.35	616.7	71.66
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

[Top](#)

18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
11,000 - 11,499	13	4,005,087.19	0.67	697.6	56.13
11,500 - 11,999	147	31,621,606.60	5.28	660.1	57.38
12,000 - 12,499	125	22,673,126.91	3.79	615.4	56.72
12,500 - 12,999	333	55,454,972.59	9.27	604.2	64.64
13,000 - 13,499	363	60,649,818.38	10.13	567.2	68.91
13,500 - 13,999	961	143,423,935.06	23.96	558.7	70.21
14,000 - 14,499	451	57,450,069.18	9.6	553.2	71.16
14,500 - 14,999	835	100,234,154.21	16.75	551.8	71.43
15,000 - 15,499	250	28,426,406.16	4.75	549.4	72.28
15,500 - 15,999	447	48,220,353.83	8.06	550.1	74.22
16,000 - 16,499	164	16,005,980.77	2.67	548.9	73.97
16,500 - 16,999	180	17,105,170.71	2.86	544.9	75.59
17,000 - 17,499	62	5,263,858.14	0.88	547.2	74.3
17,500 - 17,999	58	4,896,881.40	0.82	554.7	75.33
18,000 - 18,499	18	1,680,109.30	0.28	548.2	76.05
18,500 - 18,999	13	1,393,542.63	0.23	539	77.61
<b>Total:</b>	<b>4,420</b>	<b>598,505,073.06</b>	<b>100</b>	<b>568.5</b>	<b>69.36</b>

Minimum: 11,200  
 Maximum: 18,950  
 Weighted Average: 14,130

The above table is based on Adjustable Mortgage Loans only

19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
5.000 - 5.499	13	4,005,087.19	0.67	697.6	56.13
5.500 - 5.999	147	31,821,606.60	5.28	660.1	57.38
6.000 - 6.499	125	22,673,126.91	3.79	615.4	56.72
6.500 - 6.999	333	55,454,972.59	9.27	604.2	64.64
7.000 - 7.499	363	60,649,818.38	10.13	567.2	68.91
7.500 - 7.999	961	143,423,935.06	23.96	558.7	70.21
8.000 - 8.499	451	57,450,069.18	9.6	553.2	71.16
8.500 - 8.999	835	100,234,154.21	16.75	551.8	71.43
9.000 - 9.499	250	28,426,406.16	4.75	549.4	72.28
9.500 - 9.999	447	48,220,353.83	8.06	550.1	74.22
10.000 - 10.499	164	16,005,980.77	2.67	548.9	73.97
10.500 - 10.999	180	17,105,170.71	2.86	544.9	75.59
11.000 - 11.499	62	5,263,858.14	0.88	547.2	74.3
11.500 - 11.999	58	4,896,881.40	0.82	554.7	75.33
12.000 - 12.499	18	1,680,109.30	0.28	548.2	76.05
12.500 - 12.999	13	1,393,542.63	0.23	539	77.61
<b>Total:</b>	<b>4,420</b>	<b>599,505,073.06</b>	<b>100</b>	<b>568.5</b>	<b>69.36</b>

Minimum: 5.200  
Maximum: 12.950

Weighted Average: 8.130

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The above table is based on Adjustable Mortgage Loans only

Top

20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	QLTV (%)
4.000 - 4.249	1	276,114,112	0.06	536	84.92
4.250 - 4.499	2	163,849,866	0.03	685.3	41.11
4.500 - 4.749	7	723,169,756	0.12	719.3	55
4.750 - 4.999	42	10,218,654,822	1.71	731.1	66.01
5.000 - 5.249	50	10,329,062,256	1.73	678.6	61.19
5.250 - 5.499	68	13,526,749,422	2.26	655.5	65.82
5.500 - 5.749	90	16,185,629,111	2.7	642.3	65.13
5.750 - 5.999	173	23,168,163,477	3.87	612.2	59.77
6.000 - 6.249	770	93,569,904,272	15.63	587.8	69.43
6.250 - 6.499	495	66,882,309,766	11.17	574.2	75.06
6.500 - 6.749	1,214	159,103,655,444	26.58	555.9	72.4
6.750 - 6.999	1,508	204,357,810,799	34.14	536.9	67.39
<b>Total:</b>	<b>4,420</b>	<b>598,505,073,066</b>	<b>100</b>	<b>568.5</b>	<b>69.36</b>

Minimum: 4.072

Maximum: 6.750

Weighted Average: 6.357

The above table is based on Adjustable Mortgage Loans only

Top

21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	QLTV (%)
2006-01	123	14,762,610.47	2.47	564.5	69.12
2006-02	188	25,132,453.44	4.2	554.4	70.28
2006-03	108	15,306,726.02	2.56	558.9	69.49
2006-04	6	774,076.54	0.13	549.3	67.16
2006-05	11	1,860,495.70	0.31	600	84.6
2006-06	117	13,853,458.89	2.31	565.2	66.46
2006-07	3,862	526,198,299.00	87.92	569.6	69.35
2006-08	5	616,953.00	0.1	598.2	64.53
<b>Total:</b>	<b>4,420</b>	<b>598,505,073.06</b>	<b>100</b>	<b>568.5</b>	<b>69.36</b>

Minimum: 2006-01-01  
 Maximum: 2006-08-01  
 Weighted Average: 2006-06-16

The above table is based on Adjustable Mortgage Loans only

**22. Initial Periodic Cap (%)**

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	4,420	598,505,073.06	100	568.5	69.36
<b>Total:</b>	<b>4,420</b>	<b>598,505,073.06</b>	<b>100</b>	<b>568.5</b>	<b>69.36</b>

Minimum: 2.000  
 Maximum: 2.000  
 Weighted Average: 2.000

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 The above table is based on Adjustable Mortgage Loans only

Top

**23. Periodic Cap (%)**

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	4,420	598,505,073.06	100	568.5	69.36
<b>Total:</b>	<b>4,420</b>	<b>598,505,073.06</b>	<b>100</b>	<b>568.5</b>	<b>69.36</b>

Minimum: 1,000  
 Maximum: 1,000  
 Weighted Average: 1,000

The above table is based on Adjustable Mortgage Loans only

[Top](#)

**24. Top Zip Code**

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
20774	6	1,573,945.60	0.24	577.7	85.05
Other	4,947	660,201,182.75	99.76	575.5	68.24
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

[Top](#)

**25. Source**

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Total:	4,953	661,775,128.35	100	575.5	68.28

[Top](#)

26. Original Terms (mos.)

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
61 - 120	17	1,254,558.21	0.19	622.6	43.86
121 - 180	132	13,246,124.08	2	618.9	59.64
181 - 240	128	13,981,045.24	2.11	620.7	63.45
241 - 300	9	1,366,337.39	0.21	658.4	54.44
301 - 360	4,667	631,927,063.43	95.49	573.3	68.65
<b>Total:</b>	<b>4,953</b>	<b>661,775,128.35</b>	<b>100</b>	<b>575.5</b>	<b>68.28</b>

Minimum: 120

Maximum: 360

Weighted Average: 353.28

[Top](#)

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DTI Low	DTI High	FICO	Wid Avg	Percent of	Wid Avg	FICO	Wid Avg	DTI	LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY	% FL
< 525	< 525	115,517.17	3.83	8.63	8.72	513.91	15.08	65.39	84.49	7.73	3.32	98.02	69.61	20.06	10.34	0	0	0	0
20%	24%	112,430.34	4.13	8.782	8.782	514.48	22.36	68.22	76.9	3.32	3.32	89.22	63.25	23.07	13.68	0	0	0	0
25%	29%	125,527.45	7.41	8.575	8.575	528.81	27.17	70.73	89.1	2.56	2.56	97.68	73.47	13.37	13.16	0	0	0	0
30%	34%	133,144.25	10.04	8.171	8.171	53.25	32.1	75.37	90.15	2.59	2.59	96.46	74.24	13.3	12.46	0	0	0	0
35%	39%	142,871.18	13.57	8.011	8.011	557.24	37.06	76.19	88.99	3.01	3.01	97.91	71.82	12.55	15.83	0	0	0	0
40%	44%	155,232.33	17.68	7.773	7.773	571.7	42.06	77.65	86.31	3.73	3.73	96.43	70.4	12.45	17.15	0	0	0	0
45%	49%	162,846.89	26.32	7.597	7.597	585.91	47.25	79.1	85.5	4.39	4.39	97.78	70.38	12.22	17.4	0	0	0	0
50%	54%	165,099.77	11.6	7.931	7.931	60.24	51.28	78.35	84.88	3.99	3.99	98.08	75.13	16.33	8.54	0	0	0	0
55% max	< 700	157,629.05	1.45	8.359	8.359	544.88	55	74.53	82.68	9.09	9.09	98.52	80.82	14.56	4.61	0	0	0	0

LIMITED AND STATED DOC

FICO Low	FICO High	Wid Avg	Percent of	Wid Avg	FICO	Wid Avg	DTI	LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY	% FL
500	524	136,149.19	7.14	9.004	14.09	512.91	42.05	68.58	85.25	3.74	3.74	96.49	0	51.74	46.26	18.45	8.41	19.61
525	549	134,672.35	9.39	8.844	55.57	536.6	40.34	71.98	85.43	4.63	4.63	96.14	0	54.77	45.23	13.23	6.95	24.31
550	574	147,296.53	18.16	8.151	64.61	561	39.42	75.83	86.45	2.98	2.98	97.02	0	45.65	54.35	20.57	8.59	16.97
575	599	162,210.61	14.01	7.931	72.54	586.58	38.65	76.1	82.68	3.3	3.3	95.7	0	50.71	49.29	23.28	10.5	13.81
600	624	161,689.00	13.32	7.542	81.51	611.53	38.91	76.6	79.6	3.73	3.73	94.25	0	45.53	54.47	19.62	10.49	14.63
625	649	167,595.93	13.07	7.119	87.34	636.82	37.82	79.07	82.11	3.18	3.18	92.62	0	44.02	55.98	20.19	8.86	13.99
650	674	187,886.41	11.26	6.911	80.62	661.09	39.69	77.79	79.9	4.23	4.23	92.76	0	41.98	58.02	28.31	8.43	12.12
675	699	203,868.73	6.78	6.678	85.27	686.04	38.51	77.02	77.02	2.34	2.34	91.84	0	37.67	62.33	32.33	14.5	8.62
700	724	220,659.62	3.6	6.558	91.63	712.22	38.8	79.66	71.91	6.79	6.79	96.5	0	32.5	67.5	36.87	15.14	5.84
725	749	207,093.81	1.74	6.272	73.3	731.3	40.69	74.53	67.67	0	0	87.89	0	26.23	73.77	23.15	13.16	10.52
750	774	228,600.57	1.01	6.427	61.36	759.5	38.29	74.64	80.01	4.94	4.94	85.84	0	20.77	79.23	16.33	27.38	0
775	799	219,986.38	0.47	6.207	74.39	784.39	37.91	67.88	79.87	0	0	92.1	0	18.9	81.1	54.63	15.43	6.05
800 max		234,015.81	0.07	8.336	100	805.63	37.8	88.48	0	0	100	0	0	81.68	18.31	81.68	0	0



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Deutsche Bank @  
 Merquest Mortgage Company  
 Series 2004-R8  
 Mortgage Backed Securities  
 Mortgage Type in 'LIM,STD'  
 4,343 records  
 Balance: 704,050,611

**Selection Criteria: CDDOCTYPE in 'LIM,STD'**  
**Table of Contents**

- 1. Limited and Stated Docs
- 2. Orig LTV
- 3. DTI

**1. Limited and Stated Docs**

Limited and Stated Docs	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached)	% PUD (Attached & Detached)	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL
500 - 524	136,149.15	7.14	9,004	14.09	512.91	42.05	68.58	85.25	3.74	96.49	0	51.74	48.26	0	18.45	8.41	19.61
525 - 549	134,672.35	9.39	8,844	55.57	536.6	40.34	71.98	85.43	4.63	96.14	0	54.77	45.23	0	13.23	6.95	24.31
550 - 574	147,296.53	18.16	8,151	64.61	561	39.42	75.83	86.45	2.98	97.02	0	45.65	54.35	0	20.57	8.59	16.97
575 - 599	162,210.61	14.01	7,931	72.54	586.58	38.65	76.1	82.68	3.3	95.7	0	50.71	49.29	0	23.28	10.5	13.81
600 - 624	161,089.00	13.32	7,342	81.51	611.53	38.91	76.6	79.6	3.73	94.25	0	45.53	54.47	0	19.62	10.49	14.63
625 - 649	167,555.93	13.07	7,119	87.34	636.82	37.82	79.07	82.11	3.18	93.62	0	44.02	55.98	0	20.19	8.86	13.99
650 - 674	187,886.41	11.26	6,911	80.62	661.09	39.69	77.79	79.9	4.23	92.76	0	41.98	58.02	0	28.31	8.43	12.12
675 - 699	203,868.73	6.78	6,678	85.27	686.04	36.51	77.94	77.02	2.34	91.84	0	37.67	62.33	0	32.33	14.5	8.62
700 - 724	220,659.62	3.6	6,558	91.63	712.22	38.8	79.06	71.91	6.79	96.5	0	32.5	67.5	0	36.87	15.14	5.84
725 - 749	207,093.81	1.74	6,272	76.47	737.3	40.69	74.83	67.67	0	87.89	0	28.23	73.77	0	23.15	13.16	10.52
750 - 774	228,600.57	1.01	6,427	61.36	759.5	38.29	74.64	80.01	4.94	85.84	0	20.77	79.23	0	16.33	27.38	0
775 - 799	219,986.38	0.47	6,207	74.39	784.39	37.91	67.88	79.87	0	92.1	0	18.9	81.1	0	54.63	15.43	6.05
800 >=	234,015.81	0.07	8,936	100	805.63	37.8	88.48	0	0	100	0	81.69	18.31	0	81.69	0	0
Total:	162,111.58	100	7,675	70.91	606.96	39.26	75.94	81.88	3.55	94.76	0	45.3	54.7	0	22.39	9.89	14.85

Top

2. Orig LTV

Orig LTV	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached)	% PUD (Attached & Detached)	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL
<= 59	132,277.49	9.32	7.458	0	603.75	38.06	48.28	81.96	1.83	95.92	0	27.22	72.78	0	30.65	14.12	8.67
60-64	151,748.79	5.82	7.847	51.49	581.98	38.64	62.37	79.98	2.29	93.93	0	27.75	72.25	0	26.18	8.53	18.97
65-69	158,026.41	8.55	7.546	73.74	598.84	37.55	67.61	75.33	3.41	91.64	0	30.33	69.67	0	25.15	7.91	12.11
70-74	167,641.68	12.12	7.729	67.06	583.85	39.28	72.89	79.47	3.52	94.86	0	41.47	58.53	0	27.08	11.71	15.63
75-79	158,341.19	19.41	7.794	74.35	597.18	39.47	76.91	81.52	3.48	95.3	0	36.5	63.5	0	18.05	11.32	14.87
80-84	167,455.66	18.93	7.623	88.56	611.87	39.98	81.77	82.73	5.14	95.43	0	46.45	53.55	0	22.62	9.12	14.66
85-89	176,486.32	16.09	7.71	85.39	620.48	39.76	86.99	83.78	2.95	94.85	0	64.1	35.9	0	19.33	8.56	17.29
90-94	177,937.18	9.76	7.63	87.53	635.95	39.6	90.02	87.61	4.11	94.26	0	75.23	24.77	0	17.23	7.01	15.99
Total:	162,111.58	100	7.675	70.91	606.96	39.26	75.94	81.88	3.55	94.76	0	45.3	54.7	0	22.39	9.89	14.85

Top

3. DTI

DTI	WA Current Balance	Pct Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD Attached & Detached	% PUD Attached & Detached	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL
<= 19	141,262,655	5.72	7,668	72.91	607.86	13.59	74.32	74.49	2.35	80.04	0	66.04	33.96	0	18.14	9.08	16.14
20 - 24	140,412,144	5.32	7,609	71.87	609.74	22.18	74.02	87.73	1.49	93.27	0	51.42	48.58	0	25.43	5.13	11.3
25 - 29	142,734,133	6.99	7,609	68.38	609.69	27.18	75.17	83.41	2.97	93.71	0	50.73	49.27	0	22.17	6.6	18.23
30 - 34	146,987,644	9.39	7,631	72.97	610.99	32	75.32	82.83	4.55	94.72	0	45.55	54.45	0	20.25	9.47	14.36
35 - 39	162,856,322	13.62	7,665	71.16	606.57	37.14	75.4	84.14	4.16	96.35	0	40.87	59.13	0	23.59	8.55	14.37
40 - 44	163,839,977	18.8	7,643	73.31	608.33	42.22	76.24	79.43	3.91	96.14	0	38.18	61.82	0	23.27	9.02	16.74
45 - 49	179,201,111	29.55	7,591	74.32	613.9	47.2	76.84	81.35	3.73	95.52	0	38.46	61.54	0	23.54	13.12	12.89
50 - 54	171,148,099	9.68	8,048	57.71	582.68	51.11	76.74	84.1	2.73	97.37	0	63.63	36.37	0	17.66	10.45	16.31
55 >=	160,962,722	0.91	8,615	27	532.92	55	73.68	82.93	3.14	100	0	75.94	24.06	0	32.02	0	22.27
<b>Total:</b>	<b>162,111,581</b>	<b>100</b>	<b>7,675</b>	<b>70.91</b>	<b>606.96</b>	<b>39.26</b>	<b>75.94</b>	<b>81.88</b>	<b>3.55</b>	<b>94.76</b>	<b>0</b>	<b>45.3</b>	<b>54.7</b>	<b>0</b>	<b>22.39</b>	<b>9.89</b>	<b>14.85</b>

Top

This Structural Term Sheet, Collateral Term Sheet, or Computational Materials, as appropriate (the "material"), was prepared solely by the Underwriter(s), is provided and confidential, is intended for use by the addressee only, and may not be provided to any third party other than the addressee's legal, tax, financial and/or accounting advisors for the purpose of evaluating such information. Prospective investors are advised to read carefully, and rely solely on, the final prospectus and prospectus supplement (the "Final Prospectus") related to the securities (the "Securities") in making their investment decisions. This material does not include all relevant information relating to the Securities described herein, particularly with respect to the risk and special considerations associated with an investment in the Securities. All information contained herein is preliminary and it is anticipated that such information will change. Any information contained herein will be more fully described in, and will be fully superseded by the preliminary prospectus supplement, if applicable, and Final Prospectus. Although the information contained in the material is based on sources the Underwriter(s) believe(s) to be reliable, the Underwriter(s) make(s) no representation or warranty that such information is accurate or complete. Such information should not be viewed as projections, forecasts, predictions, or opinions with respect to value. Prior to making any investment decisions, a prospective investor shall receive and fully review the final Prospectus. **NOTHING HEREIN SHOULD BE CONSIDERED AN OFFER TO SELL OR SOLICITATION OF ANY OFFER TO BUY ANY SECURITIES.** The Underwriter(s) may hold long or short positions in or buy and sell Securities or related securities or perform for or solicit investment banking services from, any company mentioned herein.

Collateral Analysis

2,500,000.756

FICO Low	FICO High	LTV	Current Balance	Percent of	SWAC	% M.I.	FICO	DII	LTV	% SPD	% PUD	% Owner Occ	% Fail Dec	% Ltd Dec	% Shared Dec	% Int Only	TOTAL BAL
500	524	> 65%	136,348.43	4.77%	8.718	23.82	514.9	42.54	78.09	87.72	3.63	97.36	72.5	10.8	10.69	0	119,304.87760
525	549	> 65%	141,568.90	8.28%	6.617	64.74	536.35	41.63	81.64	87.88	4.66	97.76	75.45	15.77	8.78	0	206,973.73460
574	588	> 70%	149,864.77	15.12%	7.857	71.81	561.43	39.82	83.89	87.88	3.64	98.2	71.08	14.17	14.75	0	377,958.95544
600	624	> 70%	159,481.38	11.28%	7.872	83.89	587.05	39.5	83.52	86.51	4.32	97.76	73.81	15.64	10.76	0	282,087.17530
625	649	> 70%	168,865.15	11.71%	7.232	88.11	612.24	38.91	83.52	85.43	4.78	96.84	74.98	12.41	12.61	0	292,624.03560
674	699	> 80%	175,941.29	11.95%	8.84	93.59	636.96	39.08	84.39	83.83	3.52	98.1	74.13	12.21	13.86	0	288,748.30853
700	724	> 80%	198,841.13	8.34%	6.009	93.06	660.74	39.89	87.42	84.69	4.22	98.49	76.78	12.7	10.52	0	208,447.50402
724	748	> 80%	202,961.38	6.60%	6.466	96.08	686.21	38.78	88.42	83.89	3.53	95.1	77.61	12.48	9.91	0	185,036.13989
725	749	> 85%	200,834.02	0.76%	6.345	93.99	734.48	39.22	88.55	80.52	2.74	94.37	75.53	8.64	14.03	0	97,218.48934
779	789	> 85%	189,993.61	0.30%	6.346	92.4	758.43	37.07	89.72	87.35	0	88.89	81.57	10.34	8.09	0	19,078.23160
800 max		> 85%	166,993.04	0.07%	6.346	100	782.42	37.07	89.03	87.35	0	85.73	79.8	6.49	17.61	0	7,589.40034
			203,172.03	0.02%	6.346	100	808.81	36.93	89	28.08	0	84.3	79.8	6.49	15.3	0	1,892.91832
																	531,424.83

LTV Low	LTV High	DII	Current Balance	Percent of	SWAC	% M.I.	FICO	DII	LTV	% SPD	% PUD	% Owner Occ	% Fail Dec	% Ltd Dec	% Shared Dec	% Int Only	TOTAL BAL
0%	59%	> 50%	147,155.31	0.57%	8.048	18.72	542.97	53.07	50.51	85.02	0	98.66	74.75	8.28	18.97	0	14,128.90973
60%	64%	> 50%	152,597.61	0.48%	6.563	33.33	534.33	53.15	61.48	86	0	93.33	67.54	11.77	10.4	0	11,902.62910
65%	69%	> 50%	145,392.36	0.47%	6.356	33.33	548.84	52.78	67.37	81.2	5.1	88.28	73.2	8.88	16.94	0	11,631.38830
70%	74%	> 50%	170,418.55	0.89%	8.194	27.58	546	52.91	72.87	83.72	3.63	94.08	74.17	15.42	10.4	0	22,154.41153
75%	78%	> 50%	148,390.74	1.51%	8.356	35.59	542.3	53.22	75.96	85.07	4.94	87.45	73.78	16.6	9.42	0	37,691.24800
80%	84%	> 50%	170,234.96	1.08%	8.674	63.2	548.39	53.3	82.73	85.08	6.18	88.89	82.6	16.76	0.84	0	27,097.35855
85%	89%	> 50%	170,225.31	1.13%	8.581	61.18	507.13	53.13	85.75	86.88	6.1	87.7	87.44	12.56	0	28,257.40201	
80%	84%	> 50%	339,758.14	0.37%	8.492	82.27	644.4	53.03	80.32	89.19	22.26	93.68	100	0	0	0	9,173.46871
85%	89%	> 50%	223,921.63	0.02%	8.478	100	698.2	52.41	95	100	0	100	100	0	0	0	447,043.25
100% max		> 50%	0.00	0.00%	0.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0

DII Low	DII High	FICO	Current Balance	Percent of	SWAC	% M.I.	FICO	DII	LTV	% SPD	% PUD	% Owner Occ	% Fail Dec	% Ltd Dec	% Shared Dec	% Int Only	TOTAL BAL
0%	28%	< 525	115,517.17	0.28%	8.63	8.72	518.81	15.08	65.39	84.48	7.73	88.02	68.61	20.06	10.34	0	6,469.88174
20%	24%	< 525	112,430.34	0.28%	8.162	31.98	514.46	22.96	66.22	76.6	3.32	89.22	63.25	23.07	13.69	0	6,670.68033
25%	28%	< 550	125,527.45	1.26%	6.575	3.81	528.81	27.17	70.73	88.1	2.55	97.68	73.47	13.37	13.16	0	31,607.38941
30%	34%	< 575	133,144.25	3.42%	6.171	53.25	549.31	37.1	75.37	90.15	2.88	96.46	74.24	13.3	12.46	0	85,478.61045
35%	39%	< 600	142,871.18	6.49%	6.011	61.86	557.24	37.06	78.19	88.88	3.01	97.91	71.62	12.55	15.33	0	162,201.66336
40%	44%	< 625	155,237.33	10.81%	7.773	67.78	571.7	42.00	81.28	88.88	3.73	98.43	70.4	12.45	17.15	0	272,243.20120
45%	49%	< 650	162,848.69	18.85%	7.597	74.07	585.91	47.25	79.1	85.5	4.38	97.78	70.38	12.22	17.4	0	488,193.88633
50%	54%	< 675	165,009.77	0.90%	7.031	60.24	572.76	51.28	78.33	84.88	3.99	98.08	75.13	16.33	8.54	0	249,630.84520
55% max		< 700	157,629.05	1.34%	8.359	35.84	544.88	55	74.53	82.68	0.00	98.52	80.82	14.56	4.81	0	33,574.08837



Deutsche Bank @  
 West Mortgage Company  
 Series 2004-R8  
 OCTYPE in 'LIM,STD'  
 4,343 records  
 Balance: 704,050,611

Selection Criteria: CDDOCTYPE in 'LIM,STD'  
 Table of Contents

- 1. Limited and Stated Docs
- 2. Other LTV
- 3. DII

1. Limited and Stated Docs

Limited and Stated Docs	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached)	% PUD (Attached & Detached)	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL	total balcurr
500 - 524	136,149,115	7.14	9.004	14.09	512,911	42.05	68.58	85.25	3.74	96.49	0	51.74	48.26	0	18.45	8.41	19.61	50,239,036.50
525 - 549	134,672,339	9.39	8.844	55.57	536.6	40.34	71.98	85.43	4.63	96.14	0	54.77	45.23	0	13.23	6.99	24.31	66,124,123.72
550 - 574	147,296,433	16.16	8.151	64.61	561	39.42	75.83	88.45	2.98	97.02	0	45.65	54.35	0	20.57	8.59	16.97	127,853,388.49
575 - 599	162,210,614	14.01	7.931	72.54	586.58	38.65	76.1	82.68	3.3	95.7	0	50.71	49.29	0	23.28	10.5	13.81	39,624,053.27
600 - 624	161,689,000	13.32	7.542	81.51	611.53	37.82	76.6	79.6	3.73	94.25	0	45.53	54.47	0	19.62	10.49	14.63	93,779,821.77
625 - 649	167,353,931	13.07	7.119	82.34	636.82	37.82	79.07	82.11	3.18	93.62	0	44.02	55.98	0	26.15	8.86	13.98	91,988,205.52
650 - 674	167,885,411	11.26	6.911	80.62	661.09	38.69	77.79	79.9	4.23	92.76	0	41.99	58.02	0	28.31	8.43	12.12	79,288,053.62
675 - 699	203,888,733	6.78	6.678	89.27	688.04	38.51	77.94	77.02	2.34	91.94	0	37.67	62.33	0	32.33	14.3	8.82	47,105,282.25
700 - 724	220,659,629	3.6	6.538	91.63	712.22	38.8	79.06	71.91	6.79	96.5	0	32.5	67.5	0	36.87	15.14	5.84	25,313,896.22
725 - 749	207,093,811	1.74	6.272	76.47	737.3	40.69	74.83	80.01	4.94	87.89	0	26.23	73.77	0	23.15	13.16	10.52	12,218,534.69
750 - 774	228,600,571	1.01	6.427	61.36	759.5	38.29	74.64	80.01	0	85.84	0	20.77	79.23	0	16.33	27.38	0	7,086,877.67
775 - 799	219,986,380	0.47	6.207	74.39	764.39	37.91	67.88	79.87	0	92.1	0	18.9	81.1	0	54.63	15.43	6.05	3,299,795.70
800 >=	234,015,811	0.07	8.936	100	805.63	37.8	88.48	0	0	100	0	81.69	18.31	0	81.69	0	0	488,031.62
Total:	162,111,581	100	7.875	70.91	606.98	39.26	75.94	81.88	3.55	94.76	0	45.3	54.7	0	22.39	9.88	14.85	704,050,611.24

2. Orig LTV

Orig LTV	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered By MI	WA FICO Score	WA DTI	WA Original LTV	% SFD Attached & Detached	% PUD Attached & Detached	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL	total balcurr
<= 59	132,277.49	9.32	7,459	0	603.75	38.06	48.28	81.96	1.93	95.92	0	27.22	72.78	0	30.65	14.12	8.67	65,609,633.78
60 - 64	151,748.79	5.82	7,847	51.49	581.98	38.64	62.37	79.98	2.29	93.93	0	27.75	72.25	0	26.18	8.53	18.97	40,972,173.89
65 - 69	158,026.41	8.55	7,546	73.74	598.84	37.55	67.61	75.33	3.41	91.64	0	30.33	69.67	0	25.16	7.91	12.11	60,208,063.44
70 - 74	167,841.88	12.12	7,729	67.06	593.85	39.28	72.89	79.47	3.52	94.86	0	41.47	58.53	0	27.08	11.71	15.63	85,329,617.11
75 - 79	158,341.19	19.41	7,794	74.35	597.18	39.47	76.91	81.52	3.48	95.3	0	36.5	63.5	0	18.05	11.32	14.87	136,648,451.19
80 - 84	167,456.66	18.93	7,623	88.56	611.87	39.98	81.77	82.73	5.14	95.43	0	46.45	53.55	0	22.62	9.12	14.66	133,294,704.53
85 - 89	176,486.32	16.09	7,71	85.39	620.48	39.76	86.99	83.78	2.95	94.85	0	64.1	35.9	0	19.33	8.56	17.29	113,304,716.05
90 - 94	177,937.18	9.76	7,63	87.53	635.95	39.6	90.02	87.61	4.11	94.26	0	75.23	24.77	0	17.23	7.01	15.93	68,683,751.25
<b>Total:</b>	<b>162,111.38</b>	<b>100</b>	<b>7,673</b>	<b>70.91</b>	<b>606.58</b>	<b>39.29</b>	<b>75.94</b>	<b>81.88</b>	<b>3.59</b>	<b>94.78</b>	<b>0</b>	<b>45.3</b>	<b>54.7</b>	<b>0</b>	<b>22.39</b>	<b>9.89</b>	<b>14.83</b>	<b>704,090,611.24</b>

3. DTI

DTI	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD Attached & Detached	% PUD Attached & Detached	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL	total balcurr
<= 19	141,262.65	5.72	7,668	72.91	607.86	13.59	74.32	74.49	2.35	80.04	0	66.04	33.96	0	18.14	9.08	16.14	40,299,855.97
20 - 24	140,412.14	5.32	7,609	71.87	609.74	22.18	74.02	87.73	1.49	93.27	0	51.42	48.58	0	25.43	5.13	11.3	37,490,042.05
25 - 29	142,794.13	6.99	7,609	68.38	609.69	27.18	75.17	83.41	2.97	93.71	0	50.73	49.27	0	22.17	6.6	18.23	49,243,274.55
30 - 34	146,987.64	9.38	7,631	72.97	610.99	32	75.32	82.83	4.55	94.72	0	45.55	54.45	0	20.25	9.47	14.36	65,144,437.93
35 - 39	162,856.32	13.62	7,665	71.16	606.57	37.14	75.4	84.14	4.16	96.35	0	40.87	59.13	0	23.59	8.55	16.37	95,922,374.60
40 - 44	153,893.97	18.62	7,643	73.31	608.33	42.22	76.24	79.43	3.91	96.14	0	38.18	61.82	0	23.27	9.02	16.74	132,382,692.84
45 - 49	179,201.11	29.59	7,591	74.32	613.8	47.2	76.84	81.55	3.73	95.52	0	38.46	61.54	0	23.54	13.12	12.89	208,052,466.13
50 - 54	171,148.09	9.68	8,048	57.71	592.88	51.11	76.74	84.1	2.73	97.37	0	63.63	36.37	0	17.65	10.45	16.31	68,116,938.59
55 >=	160,962.72	0.91	8,615	27	592.92	59	73.89	82.99	3.14	100	0	75.94	24.06	0	32.02	0	22.27	6,438,508.62
Total:	162,111.58	100	7,675	70.91	608.96	39.26	73.94	81.88	3.53	94.78	0	45.3	54.7	0	22.39	9.89	14.89	704,050,811.24

199

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Deutsche Bank @  
Ameritrust Mortgage Company  
Series 2004-R8  
SCOREFICO1 < 550  
3,125 records  
Balance: 425,378,603

**Selection Criteria: SCOREFICO1 < 550**  
**Table of Contents**

1. Summary Statistics
2. Collateral Type
3. Principal Balance at Origination (\$)
4. Range of Principal Balances as of the Cut-off Date (\$)
5. Months Remaining
6. Current Mortgage Rate (%)
7. Original Loan-to-Value Ratio (%)
8. Qualifying FICO Score
9. Range of Debt-to-Income Ratios
10. State
11. Occupancy Status
12. Income Documentation
13. Purpose
14. Risk Category
15. Property Type
16. Prepayment Penalty Term (mos.)
17. Conforming vs. Nonconforming
18. Maximum Mortgage Rate (%)
19. Minimum Mortgage Rate (%)
20. Gross Margins (%)
21. Next Adjustment Date
22. Initial Periodic Cap (%)
23. Periodic Cap (%)
24. Top Zip Code
25. Source
26. Original Terms (mos.)

## 1. Summary Statistics

As-of / Cut-off Date: 2004-08-01  
Number of Mortgage Loans: 3,125  
Aggregate Current Principal Balance: 425,378,602.71  
Minimum Balance: 58,812.96  
Maximum Balance: 599,554.71  
Average Current Principal Balance: 136,121.15  
Aggregate Original Principal Balance: 425,852,896.00  
Minimum Balance: 60,000.00  
Maximum Balance: 600,000.00  
Average Original Principal Balance: 136,272.93  
1st Lien: 100.00  
Weighted Average Gross Coupon: 8.612  
Minimum Coupon: 5.990  
Maximum Coupon: 13.350  
Weighted Average Original Term: 356  
Minimum Term: 120  
Maximum Term: 360  
Weighted Average Remaining Term: 355  
Minimum Term: 116  
Maximum Term: 360  
Weighted Average Margin: 6.582  
Minimum Margin: 4.072  
Maximum Margin: 6.750  
Weighted Average Maximum Rate: 14.573  
Minimum Max Rate: 12.150  
Maximum Max Rate: 18.950  
Weighted Average Minimum Rate: 8.573  
Minimum Min Rate: 6.150  
Maximum Min Rate: 12.950  
Weighted Average Original LTV: 72.43  
Minimum Original LTV: 14.46  
Maximum Original LTV: 92.31  
Weighted Average FICO Score: 528

Minimum FICO: 500  
Maximum FICO: 549  
Top 5 States: CA(18%), FL(16%), NY(7%), MA(6%), TX(6%)

[Top](#)

## 2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	Q1TV (%)
A2/28	2,842	395,278,826.29	92.92	527.5	72.46
Fixed - 30 Year	173	19,588,674.78	4.6	528.1	72.67
A2/18	44	4,401,775.21	1.03	527.4	68.64
A2/13	40	3,797,272.21	0.89	527.2	66.67
Fixed - 15 Year	14	1,098,528.36	0.26	529.9	72.69
Fixed - 25 Year	4	632,473.58	0.15	513.1	76.82
Fixed - 20 Year	6	454,895.35	0.11	536.8	72.24
Fixed - 10 Year	2	126,151.93	0.03	539.4	68.73
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Top

3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	SEC Yield (%)	DLTV (%)
50,000.01 - 100,000.00	1,238	94,763,238.00	22.25	349.4	39.37	9.323	527.5	70.23
100,000.01 - 150,000.00	915	111,129,476.00	26.1	354.56	41.12	8.598	526.6	72.75
150,000.01 - 200,000.00	477	82,849,504.00	19.45	356.58	42.58	8.406	528.3	72.51
200,000.01 - 250,000.00	233	52,137,285.00	12.24	356.7	42.6	8.214	527.2	72.43
250,000.01 - 300,000.00	135	36,837,961.00	8.65	357.73	42.2	8.198	527.6	72.38
300,000.01 - 350,000.00	68	22,136,489.00	5.2	358.12	43.47	8.406	529.3	74.27
350,000.01 - 400,000.00	33	12,377,343.00	2.91	358.58	42.32	8.419	528.2	76.06
400,000.01 - 450,000.00	9	3,823,500.00	0.9	351.07	50.92	7.994	523.6	74.36
450,000.01 - 500,000.00	9	4,254,100.00	1	358.34	39.4	8.481	527.6	72.43
500,000.01 - 550,000.00	5	2,647,000.00	0.62	359	49.91	8.532	522.4	76.39
550,000.01 - 600,000.00	5	2,897,000.00	0.68	359	38.24	7.718	530.8	70.11
<b>Total:</b>	<b>3,128</b>	<b>425,852,896.00</b>	<b>100</b>	<b>354.71</b>	<b>41.55</b>	<b>8.612</b>	<b>527.5</b>	<b>72.43</b>

Minimum: 60,000.00  
 Maximum: 600,000.00  
 Average: 136,272.93  
 Total: 425,852,896.00

[Top](#)

4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Outstanding Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
50,000.01 - 100,000.00	1,238	94,852,859.36	22.3	527.5	70.2
100,000.01 - 150,000.00	914	110,944,358.43	26.08	526.8	72.77
150,000.01 - 200,000.00	476	82,608,619.02	19.42	528.3	72.92
200,000.01 - 250,000.00	233	52,082,997.87	12.24	527.2	72.43
250,000.01 - 300,000.00	135	36,803,927.63	8.65	527.6	73.38
300,000.01 - 350,000.00	68	22,111,555.85	5.2	529.3	74.21
350,000.01 - 400,000.00	33	12,367,194.54	2.91	528.2	76.06
400,000.01 - 450,000.00	9	3,817,333.69	0.9	523.6	74.38
450,000.01 - 500,000.00	9	4,249,442.57	1	527.6	72.43
500,000.01 - 550,000.00	5	2,645,385.85	0.62	522.4	76.38
550,000.01 - 600,000.00	5	2,894,927.90	0.68	530.8	76.18
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Minimum: 58,812.96  
 Maximum: 599,554.71  
 Average: 136,121.15

[Top](#)

**5. Months Remaining**

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	2	126,151.93	0.03	539.4	68.73
121 - 180	54	4,895,805.57	1.15	527.8	66.02
181 - 240	50	4,856,670.56	1.14	528.3	88.96
241 - 300	4	632,473.58	0.15	513.1	76.82
301 - 360	3,015	414,867,501.07	97.53	527.5	72.51
Total:	3,125	425,378,602.71	100	527.5	72.43

Minimum: 116  
 Maximum: 360  
 Weighted Average: 354.71

[Top](#)

6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Outstanding Principal of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT
5.500 - 5.999	1	124,794.64	0.03	524	77.78
6.000 - 6.499	2	344,767.13	0.08	528.9	60.45
6.500 - 6.999	65	12,920,287.46	3.04	533.1	66.04
7.000 - 7.499	198	37,169,685.34	8.74	527.3	69.01
7.500 - 7.999	692	113,960,729.88	26.79	528.1	71.63
8.000 - 8.499	342	46,998,889.24	11.05	526.4	72.22
8.500 - 8.999	738	95,327,680.02	22.41	527.2	73.22
9.000 - 9.499	223	26,857,774.78	6.31	528	73.6
9.500 - 9.999	420	48,591,688.64	11.42	527.3	74.64
10.000 - 10.499	141	14,687,696.59	3.45	526.9	74.32
10.500 - 10.999	160	15,944,379.20	3.75	526.7	74.82
11.000 - 11.499	53	4,112,958.91	0.97	524.4	74.21
11.500 - 11.999	58	4,611,170.29	1.08	526.5	75.09
12.000 - 12.499	19	2,422,020.38	0.57	524.9	77.34
12.500 - 12.999	12	1,234,201.85	0.29	525.2	75.06
13.000 - 13.499	1	69,938.36	0.02	508	46.67
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Minimum: 5.990  
 Maximum: 13.350  
 Weighted Average: 8.612

Top

7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	Q1 TV (%)
<= 25.00	16	1,395,919.89	0.33	530.1	19.75
25.01 - 30.00	14	1,265,683.32	0.3	529.7	27.49
30.01 - 35.00	15	1,557,046.78	0.37	534.1	32.46
35.01 - 40.00	34	3,665,809.00	0.86	521.1	37.87
40.01 - 45.00	37	4,097,699.19	0.96	528.1	42.91
45.01 - 50.00	76	9,695,788.68	2.28	526.2	48.17
50.01 - 55.00	83	10,182,130.30	2.39	525.7	52.91
55.01 - 60.00	300	38,530,889.61	9.06	522.9	58.92
60.01 - 65.00	213	28,709,023.44	6.75	525.3	63.39
65.01 - 70.00	252	35,189,727.06	8.27	528	68.21
70.01 - 75.00	1,004	134,478,442.62	31.61	523.1	74.15
75.01 - 80.00	381	54,365,487.32	12.78	532.6	78.6
80.01 - 85.00	672	98,000,633.02	23.04	533.4	84.22
85.01 - 90.00	25	3,990,479.32	0.94	528.3	88.41
90.01 - 95.00	3	253,843.16	0.06	528.6	91.36
Total:	3,125	425,378,602.71	100	527.5	72.43

Maximum: 14.46  
 Maximum: 92.31  
 Weighted Average by Original Balance: 72.428  
 Weighted Average by Current Balance: 72.428

8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
500 - 519	824	107,208,274.22	25.2	509.2	67.85
520 - 539	1,627	227,511,578.43	53.48	529.4	74.29
540 - 559	674	90,658,750.06	21.31	544.4	73.17
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Minimum: 500  
 Maximum: 549  
 Weighted Average: 528  
 % of B missing FICOs: 0.0

[Top](#)

9. Range of Debt-to-Income Ratios

Range of Debt-to-Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 20.00	160	19,335,246.62	4.55	527.8	68.86
20.01 - 25.00	171	18,841,879.28	4.43	528	68.7
25.01 - 30.00	263	33,698,224.87	7.92	528.3	71.03
30.01 - 35.00	318	42,082,390.20	9.89	528	72.56
35.01 - 40.00	425	56,748,770.12	13.34	527.9	71.25
40.01 - 45.00	494	67,595,041.36	15.89	527.2	72.59
45.01 - 50.00	598	82,184,643.01	19.32	528.2	73.72
50.01 - 55.00	696	104,889,407.28	24.66	526.4	73.66
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Minimum: 2.00  
 Maximum: 55.00  
 Weighted Average: 41.55

10 State

Top

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
California	375	76,583,131.46	18	527.3	69.15
Florida	569	68,064,654.32	16	527.1	74.01
New York	162	31,503,464.86	7.41	527	68.02
Massachusetts	134	24,082,332.41	5.66	527.1	67.72
Texas	243	23,596,401.57	5.55	527.3	73.47
Illinois	152	20,296,552.09	4.77	527.1	72.48
Indiana	128	18,331,437.94	4.31	527.8	75.15
Michigan	169	18,105,052.59	4.26	525.6	72.66
Pennsylvania	109	12,888,778.58	3.03	529.3	75.12
Minnesota	72	12,103,951.79	2.85	528.2	74.67
Georgia	95	10,205,674.60	2.4	525.7	75.57
Connecticut	61	9,485,821.70	2.23	526.6	73.87
Wisconsin	70	7,921,467.51	1.86	526.9	76.52
Washington	45	7,367,494.80	1.73	527.6	74.43
Colorado	46	7,250,709.30	1.7	528.5	75.29
Nevada	34	6,443,478.09	1.51	525.5	73.55
Alabama	57	5,705,041.39	1.34	529.8	75.07
Tennessee	55	5,610,534.30	1.32	530.4	76.32
Louisiana	51	5,151,988.79	1.21	529.5	76.32
Indiana	52	5,076,917.16	1.19	529.3	76.3
Missouri	49	5,011,107.77	1.18	529.4	76.46
Rhode Island	33	4,530,827.61	1.07	529.2	64.91
New Hampshire	32	4,505,633.44	1.06	526.2	70.85
North Carolina	45	4,200,378.51	0.99	528	75.3
Arizona	26	3,580,158.98	0.84	522.3	72.08
Ohio	34	3,456,227.07	0.81	527	76.96
Oklahoma	36	3,397,358.96	0.8	526.8	78.5

Maine	26	3,067,260.01	0.72	529.8	68.87
Delaware	19	2,569,579.70	0.6	532.5	79.87
Mississippi	22	2,274,936.07	0.53	531	73.07
Nebraska	20	1,804,619.31	0.42	532.1	76.06
Kansas	16	1,741,112.52	0.41	532.5	73.8
Utah	12	1,688,267.09	0.4	531.8	77.86
South Carolina	15	1,411,276.12	0.33	534.6	76.7
Hawaii	6	1,215,898.99	0.29	547.1	86.17
Iowa	13	909,796.57	0.21	521.4	75.09
Arkansas	11	799,885.20	0.19	536.1	69.95
Kentucky	8	744,920.49	0.18	526.3	73.92
Alaska	5	656,177.08	0.15	519.8	63.61
Oregon	6	652,628.38	0.15	518.8	72.95
Vermont	4	551,039.70	0.13	533.5	77.46
Montana	3	378,356.76	0.09	532.6	76.75
Wyoming	4	343,901.75	0.08	536.2	69.43
Idaho	1	112,459.44	0.03	547	90
Total:	3,125	425,378,602.71	100	527.5	72.43

Number of States Represented: 44

[Top](#)

11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	Q1 TV (%)
Owner-Occupied	3,034	414,711,603.96	97.48	527.5	72.43
Investment	67	6,927,147.28	1.63	528	.69
Second Home	24	3,739,854.47	0.88	527.5	72.02
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Top

12. Income Documentation

Income Documentation	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	Q1 TV (%)
Full Documentation	2,265	309,015,442.49	72.64	527.9	73.15
Limited Documentation	427	62,211,264.79	14.62	526.8	74.39
Stated Documentation	433	54,151,895.43	12.73	525.8	66.06
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Top

13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	QITV (%)
Refinance - Debt Consolidation Cash Out	2,947	402,795,888.66	94.69	527.5	72.22
Refinance - Debt Consolidation No Cash Out	174	21,864,620.00	5.14	527.4	76.22
Purchase	4	718,074.05	0.17	531.9	73.08
Total:	3,125	425,378,602.71	100	527.5	72.43

Top

14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	QITV (%)
B	1,779	246,219,078.05	57.88	533.7	76.03
C	1,064	143,481,976.67	33.73	518.6	69.78
D	264	32,696,598.57	7.69	519.8	56.27
1A	4	814,603.07	0.19	532.3	75.81
2A	11	1,690,511.43	0.4	526.1	78.97
3A	2	359,953.93	0.08	532.6	89.39
7A	1	115,890.99	0.03	507	80
Total:	3,125	425,378,602.71	100	527.5	72.43

Top

4.5. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single-Family Detached	2,778	370,481,619.08	67.6	527.4	72.21
2-4 Family	110	18,773,507.96	4.41	529.8	67.63
PUD	97	14,472,717.36	3.4	525.7	71.84
Condo	68	11,235,468.74	2.64	525.3	71.31
Single Family Attached	30	2,993,285.26	0.7	525.4	72.08
Manu. Housing / Mobile	33	2,825,524.24	0.66	526	51.77
Attached PUD	9	1,586,480.47	0.37	534.4	75.75
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Top

4.6. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	1,074	140,373,674.66	33	527.4	72.21
12	47	6,396,133.92	1.5	528.3	66.27
24	3	322,965.97	0.08	539.9	78.69
30	2	495,629.24	0.12	526.8	84.93
36	1,999	277,790,198.92	65.3	527.6	72.65
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Non-zero Weighted Average Prepay Penalty Term: 35

Top

17. Conforming vs. Nonconforming

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Conforming	3,048	393,840,844.44	92.50	697.5	72.93
Non-conforming	29	31,557,788.27	7.43	628.2	74.50
Total	3,125	425,378,602.71	100	527.5	72.43

Top

18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OTV (%)
12.000 - 12.499	2	344,767.43	0.99	628.9	60.45
12.500 - 12.999	64	12,761,415.79	3.16	533	66.21
13.000 - 13.499	197	37,077,923.51	9.19	527.3	68.96
13.500 - 13.999	675	110,938,064.76	27.5	528.2	71.61
14.000 - 14.499	335	45,938,454.74	11.39	526.2	72.17
14.500 - 14.999	689	89,437,114.91	22.17	527.2	73.28
15.000 - 15.499	207	25,103,298.31	6.22	527.9	73.81
15.500 - 15.999	375	44,042,920.74	10.92	527	74.44
16.000 - 16.499	122	12,952,107.56	3.21	527	74.44
16.500 - 16.999	138	14,031,295.81	3.48	526.6	74.69
17.000 - 17.499	47	3,670,899.76	0.91	523.7	73.54
17.500 - 17.999	49	3,947,819.10	0.98	526	75.32
18.000 - 18.499	14	1,997,594.74	0.5	524.1	76.87
18.500 - 18.999	12	1,234,201.85	0.31	525.2	75.06
<b>Total:</b>	<b>2,926</b>	<b>403,477,878.71</b>	<b>100</b>	<b>527.5</b>	<b>72.36</b>

Minimum: 12.150  
 Maximum: 18.950  
 Weighted Average: 14.573

This shows table is based on Adjustable Mortgage Loans only

19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV
6.000 - 6.499	2	344,767.13	0.09	528.9	60.45
6.500 - 6.999	64	12,761,415.79	3.16	533	66.21
7.000 - 7.499	197	37,077,923.51	9.19	527.3	68.98
7.500 - 7.999	675	110,938,064.76	27.5	528.2	71.61
8.000 - 8.499	335	45,938,454.74	11.39	526.2	72.17
8.500 - 8.999	689	89,437,114.91	22.17	527.2	73.29
9.000 - 9.499	207	25,103,298.31	6.22	527.9	73.81
9.500 - 9.999	375	44,042,920.74	10.92	527	74.44
10.000 - 10.499	122	12,982,107.56	3.21	527	74.44
10.500 - 10.999	138	14,031,295.81	3.48	526.6	74.89
11.000 - 1.499	47	3,670,899.76	0.91	523.7	73.58
11.500 - 11.999	49	3,947,819.10	0.98	526	75.32
12.000 - 12.499	14	1,997,594.74	0.5	524.1	76.87
12.500 - 12.999	12	1,234,201.85	0.31	525.2	75.06
<b>Total:</b>	<b>2,926</b>	<b>403,477,878.71</b>	<b>100</b>	<b>527.5</b>	<b>72.36</b>

Minimum: 6.150

Maximum: 12.950

Weighted Average: 8.573

The above table is based on Adjustable Mortgage Loans only

Top

20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	Q1TV (%)
4.000 - 4.249	1	276,114.12	0.07	535	84.92
4.250 - 4.499	1	122,333.00	0.03	528	85
4.500 - 4.749	1	78,547.15	0.02	544	74.86
4.750 - 4.999	1	284,827.34	0.07	508	75
5.000 - 5.249	5	590,232.00	0.15	524	76.7
5.250 - 5.499	3	360,651.84	0.09	522.1	74.94
5.500 - 5.749	4	769,094.46	0.19	528.2	70.75
5.750 - 5.999	6	582,079.93	0.14	525.3	79.67
6.000 - 6.249	34	4,675,799.31	1.16	531.1	75.21
6.250 - 6.499	172	23,705,357.23	5.88	532.8	74.97
6.500 - 6.749	1,614	227,528,920.68	56.39	532.8	75.38
6.750 - 6.999	1,084	144,503,921.65	35.81	518.2	67.03
<b>Total:</b>	<b>2,926</b>	<b>403,477,878.71</b>	<b>100</b>	<b>527.5</b>	<b>72.36</b>

Minimum: 4.072

Maximum: 6.750

Weighted Average: 6.582

The above table is based on Adjustable Mortgage Loans only

Top

21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FCR	OLTV
2006-01	83	19,023,413.59	2.48	628	70.54
2006-02	157	21,546,940.67	5.34	527.1	73.1
2006-03	84	12,264,166.76	3.04	528.1	71
2006-04	7	912,356.46	0.23	526	70.57
2006-05	7	788,817.48	0.2	518.8	77.14
2006-06	82	10,072,488.71	2.5	524.1	71.75
2006-07	2,503	347,496,046.10	86.13	527.6	72.28
2006-08	3	373,953.00	0.09	523.3	71.97
<b>Total:</b>	<b>2,926</b>	<b>403,477,878.71</b>	<b>100</b>	<b>527.5</b>	<b>72.36</b>

Minimum: 2006-01-01  
 Maximum: 2006-08-01  
 Weighted Average: 2006-06-14

The above table is based on Adjustable Mortgage Loans only

[Top](#)

**22. Initial Periodic Cap (%)**

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FIGO	QLT V (%)
Initial Periodic Cap (%)	2,926	403,477,878.74	100	527.5	72.36
Total:	2,926	403,477,878.74	100	527.5	72.36
Minimum: 2,000					
Maximum: 2,000					
Weighted Average: 2,000					

The above table is based on Adjustable Mortgage Loans only

[Top](#)

23. Periodic Cap (%)

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	QITV (%)
Total:	2,926	403,477,878.71	100	527.5	72.36
Minimum: 1,000					
Maximum: 1,000					
Weighted Average: 1,000					

The above table is based on Adjustable Mortgage Loans only

[Top](#)

24. Top Zip Code

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	QITV (%)
33411	9	1,402,003.52	0.33	530.4	75.27
Other	3,116	423,976,589.19	99.67	527.5	72.42
Total:	3,125	425,378,602.71	100	527.5	72.43

[Top](#)

25. Source

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	2	126,151.93	0.03	539.4	68.73
121 - 180	54	4,895,805.57	1.15	527.8	66.02
181 - 240	50	4,856,670.56	1.14	528.3	69.98
241 - 300	4	632,473.58	0.15	513.1	76.82
301 - 360	3,015	414,867,501.07	97.53	527.5	72.51
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Top

26. Original Terms (mos.)

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	2	126,151.93	0.03	539.4	68.73
121 - 180	54	4,895,805.57	1.15	527.8	66.02
181 - 240	50	4,856,670.56	1.14	528.3	69.98
241 - 300	4	632,473.58	0.15	513.1	76.82
301 - 360	3,015	414,867,501.07	97.53	527.5	72.51
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

Minimum: 120  
 Maximum: 360  
 Weighted Average: 356.40

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F Is DTI of current mortgage rate for 10 no w's

H What are top 10 cities and average strats for each

Top 10 Cities	No of Loans	Current Balance	Percent of Current Balance
LOS ANGELES	154	36,808,648.54	1.47
CHICAGO	198	30,704,045.52	1.23
SAN DIEGO	89	28,516,005.14	1.06
BROOKLYN	88	25,948,203.36	1.04
LAS VEGAS	105	23,053,332.24	0.92
MIAMI	139	22,485,131.01	0.8
SACRAMENTO	87	16,291,551.53	0.65
HOUSTON	153	15,732,494.71	0.63
ORLANDO	113	13,991,506.88	0.56
JACKSONVILLE	135	13,741,848.65	0.55
Other	14218	2,274,728,105.04	90.99
Total:	15477	2,500,000,755.62	100

I What % of pool are LTV above 90% and stated doc, IO, FICO below 600 or NOD?

see above strats

J What is max LTV to stated income and minimum FICO for stated income?

94.364

K What is min FICO for loans above 90% LTV

620

L Seasoning history - any over 3m?

Season	No of Loans	BALANCE
1	179	22,514,048.86
2	387	60,922,272.52
3	716	112,172,113.79
4	1101	177,493,580.59
5	479	71,546,257.80
6	6	576,972.03

M For loans below 100k do for D above but for top 5 MSAs

N For mortgage insurance, please provide average status of non insured component vs insured component  
 How was portion insured selected?

PMI Level	No of Loans	Current Balance	Percent of Current Balance
0	4934	661,775,128.45	28.5%
1	38	3,643,047.62	0.1%
2	48	7,060,090.10	0.3%
3	51	6,408,679.82	0.3%
4	57	6,476,629.22	0.4%
5	60	8,946,669.84	0.4%
6	61	5,080,265.04	0.3%
7	63	8,342,742.50	0.3%
8	63	12,562,163.10	0.5%
9	66	11,333,665.68	0.5%
10	66	10,988,186.09	0.4%
11	100	17,447,489.58	0.7%
12	101	17,096,420.71	0.7%
13	104	16,444,996.22	0.6%
14	146	28,667,835.54	1.1%
15	149	21,278,714.78	0.8%
16	149	22,143,148.18	0.9%
17	152	32,285,984.28	1.3%
18	158	24,000,984.28	1.0%
19	158	30,467,814.68	1.2%
20	522	82,082,844.63	3.3%
21	121	39,498,186.40	1.6%
22	245	46,717,172.85	1.9%
23	245	46,840,187.39	1.9%
24	1259	207,210,470.39	8.3%
25	169	33,036,330.09	1.3%
26	263	60,641,132.42	2.4%
27	332	60,139,930.42	2.4%
28	469	74,513,660.57	3.0%
29	1069	189,128,580.84	7.6%
30	263	34,370,944.09	1.4%
31	405	73,283,394.69	2.9%
32	571	104,308,216.37	4.2%
33	2368	419,480,030.69	16.9%
34	28	4,640,164.34	0.2%
35	39	5,814,546.07	0.2%
36	137	24,787,198.09	1.0%
37	13477	2,300,000,755.62	100%

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Deutsche Bank @  
Ameriquest Mortgage Company  
Series Z004.R8  
SCOREFC01 < \$50  
3,125 records  
Balance: 425,379.603

Selection Criteria: SCOREFC01 < \$50  
Table of Contents

1. Summary Statistics
2. Current Balance
3. Principal Balance at Origination (\$)
4. Balance of Principal Balance at the Call Date (\$)
5. Monthly Payment
6. Current Mortgage Rate (%)
7. Original Interest Rate (%)
8. Servicer FICO Score
9. Service of Payment Income Ratio
10. LTV
11. Occupancy Status
12. Income Documentation
13. Purpose
14. Risk Category
15. Property Type
16. Construction Period (Months)
17. Construction Completion
18. Maximum Loan-to-Value (%)
19. Minimum Loan-to-Value (%)
20. Gross Margin (%)
21. Net Advantage (%)
22. First Period Cap (%)
23. Period Cap (%)
24. Second Cap (%)
25. SOG
26. Original Term (Years)

## 1. Summary Statistics

As of / Cut-off Date: 2004-09-01  
Number of Mortgage Loans: 3,125  
Aggregate Current Principal Balance: 425,379,602.71  
Aggregate Original Principal Balance: 136,121.15  
Maturity Balance: 60,000.00  
Aggregate Original Principal Balance: 425,632,985.00  
Maturity Balance: 60,000.00  
Average Original Principal Balance: 136,272.93  
Weighted Average Original Term: 356  
Minimum Coupon: 13.50  
Maximum Coupon: 13.50  
Weighted Average Original Term: 356  
Minimum Term: 360  
Maximum Term: 360  
Weighted Average Remaining Term: 355  
Minimum Term: 360  
Maximum Term: 360  
Weighted Average Margin: 6.582  
Minimum Margin: 4.072  
Maximum Margin: 6.750  
Weighted Average Maturity Rate: 14.574  
Minimum Maturity Rate: 12.150  
Maximum Maturity Rate: 18.950  
Weighted Average Maturity Rate: 8.573  
Minimum Maturity Rate: 5.150

Maximum Min Rate: 12.990  
 Weighted Average Original LTV: 72.43  
 Minimum Original LTV: 14.46  
 Maximum Original LTV: 92.31  
 Weighted Average FICO Score: 528  
 Minimum FICO: 518  
 Maximum FICO: 548  
 Top 5 States: CA (18%), FL (16%), NY (7%), MA (6%), TX (6%)

100

2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	Remaining Term to Maturity (months)	Weighted Average FICO	Weighted Average LTV	Weighted Average Original LTV
Fixed - 30 Year	173	19,589,674.78	4.6	527.8	527.8	72.46	72.46
Fixed - 15 Year	40	4,401,775.21	1.03	327.4	527.8	68.64	68.64
Fixed - 20 Year	4	3,787,772.21	0.89	327.4	527.8	72.62	72.62
Fixed - 10 Year	2	454,855.39	0.11	536.8	527.8	72.24	72.24
Total:	3,125	423,378,602.71	100	527.8	527.8	72.43	72.43

100

3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Weighted Average FICO	Weighted Average LTV	Weighted Average Original LTV
\$0.00 - \$100,000.00	1,238	54,763,238.00	22.5	354.56	527.8	72.43	72.43
\$100,000.01 - \$250,000.00	477	82,849,504.00	34.2	354.56	527.8	72.72	72.72
\$250,000.01 - \$500,000.00	233	52,137,285.00	21.7	356.7	527.8	72.43	72.43
\$500,000.01 - \$750,000.00	138	36,837,861.00	15.3	357.73	527.8	72.38	72.38
\$750,000.01 - \$1,000,000.00	68	22,136,489.00	9.2	358.12	527.8	72.27	72.27
\$1,000,000.01 - \$2,000,000.00	33	12,317,343.00	5.1	359.39	527.8	70.68	70.68
\$2,000,000.01 - \$5,000,000.00	9	3,823,900.00	1.6	327.0	527.8	72.43	72.43
\$5,000,000.01 - \$25,000,000.00	5	2,647,000.00	1.1	355	527.8	76.38	76.38
\$25,000,000.01 - \$50,000,000.00	4	2,697,000.00	1.1	358	527.8	70.18	70.18
Total:	3,125	423,652,896.00	100	354.71	527.8	72.43	72.43

Minimum: 60,000.00  
 Maximum: 600,000.00  
 Average: 136,272.93  
 Total: 423,652,896.00

100

4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	LTV
\$0.00 - \$50,000.00	514	110,964,356.43	26.08	527.8	70.7
\$50,000.01 - \$100,000.00	478	82,868,819.02	19.42	526.8	72.77
\$100,000.01 - \$250,000.00	233	52,082,997.67	12.24	527.2	72.43
\$250,000.01 - \$500,000.00	135	36,803,897.63	8.65	527.6	73.30
\$500,000.01 - \$1,000,000.00	68	22,111,555.89	5.21	528.3	74.21
\$1,000,000.01 - \$50,000,000.00	33	12,307,194.50	2.91	528.2	76.09

450,000.01 - 450,000.00	9	3,817,333.69	0.9	523.6	74.35
450,000.01 - 500,000.00	9	4,248,442.57	1	527.6	72.43
500,000.01 - 550,000.00	8	2,545,383.65	0.62	522.4	76.39
550,000.01 - 600,000.00	4	2,594,267.95	1.08	527.3	72.43
Total	3,129	42,573,602.71	1.09	527.3	72.43
Minimum: 58,812.26					
Maximum: 599,554.71					
Average: 136,121.15					

108

5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	2	126,151,933	0.03	539.4	68.73
121 - 180	54	4,695,805.57	1.16	527.8	68.02
181 - 240	50	4,595,070.56	1.14	528.3	68.98
241 - 300	3,015	414,867,501.02	97.53	527.5	72.51
Total	3,125	425,378,608.21	1.06	527.5	72.43
Minimum: 116					
Maximum: 360					
Weighted Average: 354.71					

108

6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.999	1	124,794.64	0.03	524	77.78
6.000 - 6.999	2	12,477,714.92	0.02	535	67.42
7.000 - 7.499	62	12,820,787.18	0.03	533	66.61
7.500 - 7.999	1,198	37,169,665.34	6.72	527.3	60.01
8.000 - 8.499	692	113,960,729.66	26.79	526.1	71.63
8.500 - 8.999	342	46,998,669.24	11.05	526.4	72.22
9.000 - 9.499	736	55,327,669.02	12.41	527.2	73.22
9.500 - 9.999	223	26,857,774.78	6.31	528	73.8
10.000 - 10.999	420	48,891,698.64	11.42	527.3	74.54
11.000 - 11.499	169	15,544,329.26	3.75	526.7	74.82
11.500 - 11.999	53	4,112,958.91	0.97	524.4	74.21
12.000 - 12.499	58	4,611,170.29	1.08	526.5	75.09
12.500 - 12.999	19	2,422,020.36	0.57	524.9	77.34
13.000 - 13.499	12	1,234,201.85	0.29	525.2	75.06
13.500 - 13.999	1	69,008.36	0.02	508	48.67
Total	3,129	425,378,602.71	1.06	527.5	72.43
Minimum: 5.999					
Maximum: 13.350					
Weighted Average: 6.612					

108

7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
< 25.00	16	1,395,919.69	0.33	530.1	19.75
25.01 - 30.00	14	1,265,893.32	0.3	529.7	27.46
30.01 - 35.00	13	1,357,248.78	0.32	534.1	32.45
35.01 - 40.00	39	3,065,809.00	0.69	521.1	37.87

Range of FICO Score	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
420.01 - 445.00	31	4,697,699.19	0.96	528.1	42.91
445.01 - 50.00	76	9,695,798.58	2.28	525.2	48.17
50.01 - 55.00	83	10,182,130.35	2.39	525.7	52.31
55.01 - 60.00	300	38,530,699.61	9.08	522.9	58.52
60.01 - 65.00	213	28,709,023.44	6.72	523.8	68.21
65.01 - 70.00	252	33,182,421.05	8.27	523.1	74.15
70.01 - 75.00	1,381	135,414,446.58	31.51	523.3	78.88
75.01 - 80.00	3,811	54,365,487.32	12.78	523.4	84.22
80.01 - 85.00	672	98,000,633.02	23.04	520.3	88.41
85.01 - 90.00	24	3,990,479.32	0.94	520.8	88.41
90.01 - 95.00	3	253,043.16	0.06	528.8	91.35
Total:	3,125	425,318,602.71	100	527.8	72.43

Maximum: 14.46  
 Maximum: 92.31  
 Weighted Average by Original Balance: 72.428  
 Weighted Average by Current Balance: 72.428

100

### 8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
520 - 538	624	107,208,274.22	25.2	509.2	67.86
540 - 559	674	227,511,978.43	53.48	529.4	74.29
Total:	3,125	425,318,602.71	100	527.8	72.43

Maximum: 500  
 Maximum: 549  
 Weighted Average: 528  
 % UPB missing FICO's: 0.0

100

### 9. Range of Debt-to-Income Ratios

Range of Debt-to-Income Ratio	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
20.01 - 25.00	160	19,335,246.62	4.55	527.8	69.86
25.01 - 30.00	171	19,841,879.28	4.63	528	68.7
30.01 - 35.00	259	33,699,274.87	7.92	528.3	71.03
35.01 - 40.00	423	42,082,390.20	9.9	527.8	71.25
40.01 - 45.00	598	59,458,141.56	13.99	527.2	72.58
45.01 - 50.00	656	82,184,643.01	19.33	528.2	73.72
50.01 - 55.00	656	104,889,407.25	24.66	526.4	73.66
Total:	3,125	425,318,602.71	100	527.8	72.43

Maximum: 2.00  
 Maximum: 55.00  
 Weighted Average: 41.55

100

### 10. State

State	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
California	528	63,084,654.32	14.83	527.3	68.15
Florida	102	31,503,464.86	7.41	527.1	74.01
Georgia	134	24,082,332.41	5.66	527.1	67.72
Illinois	243	23,596,401.57	5.55	527.3	73.47

State	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Illinois	152	20,296,552.09	4.77	527.1	72.46
Maryland	128	18,331,431.94	4.31	527.8	75.15
Michigan	169	18,105,052.58	4.26	525.6	72.68
Pennsylvania	109	12,888,778.58	3.03	529.3	73.17
Virginia	72	12,032,921.29	2.89	526.7	74.57
Georgia	72	10,400,814.48	2.34	526.7	74.57
Connecticut	61	9,445,821.70	2.23	526.6	73.87
Wisconsin	70	7,921,487.51	1.86	526.9	76.52
Washington	45	7,367,494.80	1.73	527.6	74.43
Colorado	46	7,250,709.30	1.71	528.5	73.29
Nevada	34	6,443,478.09	1.51	525.5	73.55
Alabama	57	5,705,041.39	1.34	529.9	73.07
Arizona	56	5,610,524.30	1.26	528.4	74.82
California	52	5,076,917.16	1.18	529.3	76.3
Idaho	48	5,011,107.77	1.16	529.4	76.46
Missouri	48	4,590,827.61	1.07	529.2	64.91
Rhode Island	32	4,505,633.44	1.06	526.2	70.85
New Hampshire	42	4,200,378.51	0.99	528	70.3
North Carolina	26	3,890,158.98	0.84	522.3	72.08
Ohio	36	3,469,727.02	0.8	526.6	74.8
Texas	26	3,087,260.01	0.72	529.8	68.87
Delaware	18	2,569,879.70	0.6	532.5	73.87
Massachusetts	22	2,274,938.07	0.53	531	73.07
Mississippi	20	1,804,619.31	0.42	532.1	76.06
Kansas	18	1,741,112.52	0.41	532.5	73.9
Iowa	12	1,589,267.08	0.34	531.8	71.85
South Carolina	12	1,517,628.82	0.28	541.6	68.17
Severn	13	909,798.57	0.21	521.4	75.05
Arkansas	11	739,885.20	0.19	526.1	69.95
Kentucky	8	744,920.49	0.18	526.3	73.92
Alaska	5	656,177.08	0.15	519.8	63.61
Oregon	6	652,628.38	0.15	518.8	72.95
Vermont	4	551,029.70	0.13	533.2	74.46
Utah	4	333.5	0.08	536.2	68.43
Wyoming	4	343,307.72	0.08	536.2	68.43
Montana	1	112,459.44	0.03	547	90
Idaho	1	112,459.44	0.03	547	90
Total:	3,128	425,378,802.71	100	527.5	72.43

108

11. Occupancy Status

Occupancy Status	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Owner Occupied	3,034	414,711,803.98	97.48	527.5	72.49
Investment	67	6,927,147.28	1.63	528	65
Second Home	26	3,739,851.41	0.86	527.2	72.62
Total:	3,128	425,378,802.71	100	527.5	72.43

109

12. Income Documentation

Income Documentation	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Verified Documentation	427	505,015,442.48	72.64	527.8	73.15
Unverified Documentation	433	62,211,564.79	14.63	526.8	74.38
Stated Documentation	3,128	54,151,895.43	12.73	525.8	68.06
Total:	3,128	425,378,802.71	100	527.5	72.43

109

13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	2,947	402,795,908.66	84.59	527.5	72.22
Refinance - Debt Consolidation No Cash Out	174	21,664,620.00	5.14	527.4	76.22
Purchase	4	718,074.08	0.17	531.8	73.08
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

138

14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
B	1,779	248,219,078.05	57.99	537.7	76.02
D	1,064	143,468,908.57	33.72	519	66.27
O	28	38,814,603.07	9.18	528.3	75.81
1A	4	1,690,511.43	0.4	528.1	78.97
2A	11	355,953.93	0.08	532.6	69.33
3A	2	115,690.96	0.03	507	60
7A	1	115,690.96	0.03	527.5	72.43
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

138

15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single Family Detached	2,778	373,491,019.08	87.8	527.4	72.65
Single Family Attached	44	1,443,480.48	0.34	520	68.93
FDU	97	14,437,217.38	3.4	528.7	75.94
Condo	68	11,235,468.74	2.64	525.3	71.97
Single Family Attached	33	2,993,285.26	0.7	525.4	72.08
Manu. Housing / Mobile	3	2,825,574.24	0.66	528	61.77
Attached FDU	9	534.4	0.0001	534.4	75.75
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

138

16. Prepayment Penalty Term (mos)

Prepayment Penalty Term (mos)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	1,477	18,427,446.66	4.33	527.2	77.27
12	4	6,388,133.92	1.5	523	66.27
24	3	322,985.97	0.08	539.9	78.69
36	2	485,659.24	0.12	526.8	64.93
36	1,986	277,790,198.92	65.3	527.6	72.65
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.5</b>	<b>72.43</b>

138

Non-zero Weighted Average Prepay Penalty Term: 35

17. Conforming vs. Nonconforming

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Conforming	3,046	353,840,844.44	92.53	527.5	72.23
Nonconforming	79	31,527,758.27	7.41	528.2	74.33
<b>Total:</b>	<b>3,125</b>	<b>425,378,602.71</b>	<b>100</b>	<b>527.3</b>	<b>72.33</b>

Tab

18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
12.000 - 12.499	2	12,347,713.33	3.16	523.8	60.45
12.500 - 12.999	64	344,749,713.33	81.19	527.3	68.21
13.000 - 13.499	19	37,077,823.31	8.75	527.3	68.96
13.500 - 13.999	635	110,938,064.78	27.5	528.2	71.61
14.000 - 14.499	335	45,838,454.74	11.39	528.2	72.17
14.500 - 14.999	609	99,437,114.91	22.17	527.9	73.28
15.000 - 15.499	207	25,103,298.31	6.22	527.9	74.4
15.500 - 15.999	315	44,042,920.74	10.22	527.9	74.44
16.000 - 16.499	122	12,982,107.85	3.22	527.1	74.44
16.500 - 16.999	139	14,848,488.88	3.48	528.6	74.89
17.000 - 17.499	48	3,947,819.10	0.98	526	75.32
17.500 - 17.999	14	1,997,594.74	0.5	524.1	76.67
18.000 - 18.999	12	1,234,201.85	0.31	525.2	75.06
<b>Total:</b>	<b>2,926</b>	<b>403,477,878.71</b>	<b>100</b>	<b>527.3</b>	<b>72.33</b>

Minimum: 12.150  
Maximum: 18.950  
Weighted Average: 14.573

The above table is based on Adjustable Mortgage Loans only

Tab

19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
6.000 - 6.499	2	344,787,413.33	90.8	528.2	68.21
6.500 - 6.999	61	12,761,915.79	3.18	527.3	68.96
7.000 - 7.499	191	15,030,064.78	3.7	528.2	71.61
7.500 - 7.999	315	45,838,454.74	11.39	528.2	72.17
8.000 - 8.499	668	89,437,114.91	22.17	527.9	73.28
8.500 - 8.999	207	25,103,298.31	6.22	527.9	73.81
9.000 - 9.499	375	44,042,920.74	10.87	527.1	74.44
9.500 - 9.999	122	12,982,107.85	3.22	528.6	74.89
10.000 - 10.499	138	14,848,488.88	3.48	528.6	74.89
10.500 - 10.999	48	3,947,819.10	0.98	526	75.32
11.000 - 11.499	14	1,997,594.74	0.5	524.1	76.67
11.500 - 11.999	12	1,234,201.85	0.31	525.2	75.06
12.000 - 12.499	2	12,347,713.33	3.16	523.8	60.45
<b>Total:</b>	<b>2,926</b>	<b>403,477,878.71</b>	<b>100</b>	<b>527.3</b>	<b>72.33</b>

Minimum: 6.150  
Maximum: 12.950  
Weighted Average: 8.573

The above table is based on Adjustable Mortgage Loans only

20. Gross Margins (%)

Gross Margin (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
4.250 - 4.489	1	122,333.00	0.03	538	84.92
4.500 - 4.749	1	78,547.15	0.02	544	74.86
4.750 - 4.999	1	294,827.34	0.07	508	75
5.000 - 5.249	5	590,232.00	0.15	524	78.7
5.250 - 5.499	2	360,651.88	0.09	521	70.25
5.500 - 5.749	4	582,078.83	0.14	523	70.5
5.750 - 6.249	34	4,675,793.31	1.18	511	75.21
6.250 - 6.499	172	23,705,357.23	5.88	532.8	74.97
6.500 - 6.749	1,614	227,528,920.66	56.38	532.8	75.38
6.750 - 6.999	1,084	144,903,921.65	35.81	518.2	67.03
<b>Total:</b>	<b>2,926</b>	<b>403,477,818.71</b>	<b>100</b>	<b>527.5</b>	<b>72.38</b>

Minimum: 4.072

Maximum: 6.750

Weighted Average: 5.882

The above table is based on Adjustable Mortgage Loans only

21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2006-01	83	10,023,113.53	2.48	528	75.84
2006-02	157	21,546,940.07	5.34	521	75.1
2006-03	84	1,264,348.48	0.23	526	70.57
2006-05	7	788,817.48	0.2	518.8	71.14
2006-06	82	1,007,248.71	2.5	524.1	71.75
2006-07	2,503	34,749,046.10	86.13	527.6	72.28
2006-08	3	373,953.00	0.09	523.3	71.97
<b>Total:</b>	<b>2,926</b>	<b>403,477,818.71</b>	<b>100</b>	<b>527.5</b>	<b>72.38</b>

Minimum: 2006-01-01

Maximum: 2006-08-31

Weighted Average: 2006-06-14

The above table is based on Adjustable Mortgage Loans only

22. Initial Periodic Cap (%)

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	2,926	403,477,818.71	100	527.5	72.38
<b>Total:</b>	<b>2,926</b>	<b>403,477,818.71</b>	<b>100</b>	<b>527.5</b>	<b>72.38</b>

Minimum: 2.000

Maximum: 2.000

Weighted Average: 2.000

The above table is based on Adjustable Mortgage Loans only

100

23. Periodic Cap (%)

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	2,926	403,477,878.71	100	527.5	72.35
Total	2,926	403,477,878.71	100	527.5	72.35

Minimum: 1,000  
Maximum: 1,000  
Weighted Average: 1,000

The above table is based on Adjustable Mortgage Loans only

100

24. Top Zip Code

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
33411	9	1,402,003.52	0.33	530.4	75.27
Other	3,118	423,976,589.19	99.67	527.5	72.42
Total	3,128	425,378,592.71	100	527.5	72.43

100

25. Source

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Source	3,128	425,378,592.71	100	527.5	72.43
Total	3,128	425,378,592.71	100	527.5	72.43

100

26. Original Terms (mos.)

Original Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	2	126,151.93	0.03	539.4	68.73
121 - 180	54	4,895,865.57	1.15	527.6	68.02
181 - 240	50	4,856,670.56	1.14	528.3	68.98
241 - 300	4	632,473.56	0.15	513.1	76.82
301 - 360	3,019	414,987,591.07	97.53	527.5	72.51
Total	3,129	425,378,692.71	100	527.5	72.43

Maximum: 360  
Weighted Average: 356.40

100

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**Deutsche Bank @**  
**Ameriquest Mortgage Company**  
**Series 2004-R8**  
**FICO < 550; Silent Seconds**  
**11 records**  
**Balance: 1,543,216**

Selection Criteria: FICO < 550; Silent Seconds  
 Table of Contents

1. Simultaneous Second
2. Purpose
3. Documentation Level
4. Original Loan-to-Value Ratio (%)
5. Current Loan-to-Value Ratio (%)
6. State

**1. Simultaneous Second**

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT/V (%)
Simultaneous Second	11	1,543,216.04	100	526.6	75.06
1st Lien with Silent Second	11	1,543,216.04	100	526.6	75.06
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>

[Top](#)

**2. Purpose**

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT/V (%)
Refinance - Debt Consolidation Cash Out	10	1,432,690.41	92.84	527.9	75.07
Refinance - Debt Consolidation No Cash Out	1	110,525.63	7.16	510	74.98
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>

### 3. Documentation Level

[Top](#)

Documentation Level	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO (%)	OLTIV (%)
Full Documentation	7	848,788.10		55	523.3
Limited Documentation	3	384,599.05		24.92	528.7
Stated Documentation	1	309,828.89		20.08	533
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>		<b>100</b>	<b>526.6</b>
<a href="#">Top</a>					

### 4. Original Loan-to-Value Ratio (%)

[Top](#)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO (%)	OLTIV (%)
55.01 - 60.00	1	91,752.41		53	531
60.01 - 65.00	1	309,828.89		53	61.39
70.01 - 75.00	3	394,772.05		20.08	533
75.01 - 80.00	1	111,433.82		25.58	506.9
80.01 - 85.00	5	635,428.87		7.22	545
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>		<b>41.18</b>	<b>531.9</b>
Minimum: 60.00				100	526.6
Maximum: 85.00					75.06
Weighted Average by Original Balance: 75.071					
Weighted Average by Current Balance: 75.065					
<a href="#">Top</a>					

### 5. Current Loan-to-Value Ratio (%)

Current Loan-to-Value	Number	Aggregate Principal Balance Outstanding as of	% of Aggregate Principal Balance Outstanding as of	OLTIV

Ratio (%)	of Mortgage Loans	of the Cut-off Date	the Cut-off Date	FICO	(%)
55.01 - 60.00	1	91,752.41	5.95	531	60
60.01 - 65.00	1	309,828.89	20.08	533	61.39
70.01 - 75.00	3	394,772.05	25.58	506.9	74.99
75.01 - 80.00	1	111,433.82	7.22	545	75.85
80.01 - 85.00	5	635,428.87	41.18	531.9	83.82
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>
Minimum: 59.97					
Maximum: 84.95					
Weighted Average: 74.94					

[Top](#)

## 6. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Florida	4	586,804.88	38.02	521.7	77
Alabama	3	319,162.55	20.68	528.3	81.46
Massachusetts	1	309,828.89	20.08	533	61.39
Vermont	1	111,433.82	7.22	545	75.85
Minnesota	1	110,525.63	7.16	510	74.98
Wisconsin	1	105,460.27	6.83	528	84.4
<b>Total:</b>	<b>11</b>	<b>1,543,216.04</b>	<b>100</b>	<b>526.6</b>	<b>75.06</b>
Number of States Represented: 6					

[Top](#)

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Deutsche Bank @  
Ameriquest Mortgage Company  
Series 2004-R8  
Silent Seconds  
89 seconds  
Balance: 15,208,827

Selection Criteria: Silent Seconds  
Table of Contents

1. Summary Statistics
2. Collateral Type
3. Principal Balance at Origination (B)
4. Range of Principal Balances as of the Cut-off Date (B)
5. Month's Termination
6. Current Mortgage Rate (A)
7. Original Loan-to-Value Ratio (A)
8. Original LTV (A)
9. Range of LTVs
10. State
11. Occupancy Status
12. Mortgage Documentation
13. Purpose
14. Risk Category
15. Exemption Type
16. Exemption (Exemption Term (less))
17. Collateral
18. Maximum Mortgage Rate (A)
19. Minimum Mortgage Rate (B)
20. Gross Weight (A)
21. Net Acquisition Date
22. Net Acquisition Cost (A)
23. Total Cost
24. Source
25. Source
26. Original Terms (less)

1. Summary Statistics

As of / Cut-off Date: 2004-08-01  
Average Original Balance: 89  
Aggregate Current Principal Balance: 15,208,827.13  
Minimum Balance: 59,681.50  
Maximum Balance: 599,502.30  
Average Current Principal Balance: 170,865.70  
Aggregate Original Principal Balance: 15,243,214.00  
Minimum Balance: 60,000.00  
Maximum Balance: 599,599.00  
Average Original Principal Balance: 171,272.07  
1st Lien: 100.00  
Weighted Average Gross Coupon: 7.118  
Minimum Coupon: 5.450  
Maximum Coupon: 10.890  
Weighted Average Original Term: 354  
Minimum Term: 60  
Maximum Term: 360  
Weighted Average Remaining Term: 352  
Minimum Term: 173  
Maximum Term: 359  
Weighted Average Margin: 6.008  
Minimum Margin: 4.750  
Maximum Margin: 6.750  
Average Weighted Maximum Rate: 13.203  
Minimum Max Rate: 11.450  
Maximum Max Rate: 16.980  
Weighted Average Minimum Rate: 7.203  
Minimum Min Rate: 5.450

Maximum Min Rate: 10.990  
 Weighted Average Original LTV: 77.90  
 Maximum Original LTV: 82.00  
 Minimum Original LTV: 52.00  
 Weighted Average FICO Score: 620  
 Minimum FICO: 503  
 Maximum FICO: 785  
 Top 5 States: IL(4%), FL(12%), AL(8%), PA(7%), MN(7%)

100

2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
A/2/28	64	10,461,670.74	60.78	598.7	78.84
A/2/15	21	4,203,205.68	27.54	656.5	80.85
A/2/13	2	387,885.96	2.42	685.1	75.58
Fixed - 20 Year	2	178,084.61	1.09	681	72.05
Total	89	15,230,847.19	100	619.8	77.9

100

3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Principal Balance Outstanding as of the Cut-off Date	Remaining Term to Maturity (months)	Debt to Income Ratio (%)	Gross Cost to Income Ratio (%)	OLTV (%)
50,000.01 - 100,000.00	17	1,418,167.00	9.3	341.12	39.71	7.873	597.7253
100,000.01 - 150,000.00	36	4,502,047.00	29.53	355.18	39.16	7.234	625.8155
150,000.01 - 200,000.00	15	2,655,553.00	17.49	357.52	41.82	7.328	604.8005
200,000.01 - 250,000.00	6	1,387,804.00	9.07	358.18	44.1	6.888	609.7424
250,000.01 - 300,000.00	4	1,134,949.00	7.45	311.68	37.04	7.228	620.6855
300,000.01 - 350,000.00	4	458,480.00	3.01	337.68	37.53	6.973	627.8531
350,000.01 - 400,000.00	2	754,000.00	4.95	335.52	29.86	6.261	658.7844
400,000.01 - 450,000.00	1	420,000.00	2.76	356	33	6.78	638.84
450,000.01 - 500,000.00	1	478,000.00	3.12	358	23	6.78	558.6949
500,000.01 - 600,000.00	1	599,999.00	3.94	358	44	6.89	678.7632
Total	89	15,233,714.00	100	351.97	38.64	7.118	620.77.9

Minimum: 60,000.00  
 Maximum: 399,999.00  
 Average: 172,712.00  
 Total: 15,233,714.00

100

4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
---	--------------------------	--	---	------	----------

50,000.01 - 100,000.00	17	1,415,136.35	9.3	597	72.53
100,000.01 - 150,000.00	36	4,483,851.28	29.53	625.1	81.58
150,000.01 - 200,000.00	15	2,082,510.47	14.05	604.8	82.74
200,000.01 - 250,000.00	9	1,128,651.38	7.42	619.8	66.55
250,000.01 - 300,000.00	6	1,560,285.12	10.49	620.6	79.31
300,000.01 - 350,000.00	2	750,437.57	4.93	689.4	79.44
350,000.01 - 400,000.00	2	1,191,177.55	7.76	638	84
400,000.01 - 450,000.00	1	415,590.17	2.76	559	69.48
450,000.01 - 500,000.00	1	593,592.30	3.94	618	76.32
500,000.01 - 600,000.00	89	15,208,827.13	100	619.8	71.9
TOTAL:					
Minimum: 55,631.59					
Maximum: 599,402.30					
Weighted Average: 170,885.70					

100

### 5. Months Remaining

Months Remaining	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
121 - 180	2	387,853.50	2.42	655.1	76.56
181 - 240	2	176,054.81	1.16	665.1	72.05
241 - 300	65	14,654,876.42	96.42	618.2	78
TOTAL:	89	15,208,827.13	100	619.8	71.9

Minimum: 173  
Maximum: 359  
Weighted Average: 351.97

100

### 6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	13	348,604.05	2.26	685.1	70.01
5.500 - 5.999	15	3,081,160.38	20.26	678.1	75.58
6.000 - 6.499	10	1,734,379.58	11.4	645.8	70.35
6.500 - 6.999	18	3,706,221.02	24.37	614.2	80.18
7.000 - 7.499	8	1,282,724.22	8.43	604.9	74.46
7.500 - 7.999	15	2,225,509.24	14.63	589.4	74.25
8.000 - 8.499	3	546,329.52	3.59	572.2	76.72
8.500 - 8.999	2	302,643.02	1.99	546.8	73.61
9.000 - 9.999	2	1,903,543.52	12.5	573.7	81.8
10.000 - 10.499	1	81,531.27	0.54	592	80
10.500 - 10.999	2	208,823.39	1.37	543.3	82.22
TOTAL:	89	15,208,827.13	100	619.8	71.9

Minimum: 5.450  
Maximum: 10.990  
Weighted Average: 7.118

100

7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 25.00	1	121,671.28	0.8	719	21.22
25.01 - 30.00	1	148,777.44	1.2	631	28.8
30.01 - 35.00	2	163,173.32	1.07	628.9	43.9
35.01 - 40.00	2	335,205.61	2.2	576.6	59.07
40.01 - 45.00	5	1,120,992.79	7.37	579.5	62.34
45.01 - 50.00	3	729,375.11	4.8	577.5	68.25
50.01 - 55.00	13	2,070,429.67	13.61	630.1	73.08
55.01 - 60.00	22	3,549,769.52	23.34	613.6	83.81
60.01 - 65.00	12	2,526,638.85	17.28	622.1	69.34
65.01 - 70.00	24	4,458,320.82	27.28	622.1	69.34
70.01 - 75.00	21	1,97,697.28	0.91	670	59
75.01 - 80.00	88	15,208,827.13	100	613.8	71.9

Maximum: 21.22  
 Minimum: 92.00  
 Weighted Average by Original Balance: 77.600  
 Weighted Average by Current Balance: 77.896

138

8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
500 - 519	3	394,772.62	2.8	506.9	74.98
520 - 539	2	89,474.62	0.6	530.4	73.60
540 - 559	10	1,662,355.01	12.28	553.6	79.98
560 - 579	9	1,355,684.34	6.91	569.1	73.42
580 - 599	11	1,563,799.92	10.41	590	74.81
600 - 619	7	1,107,423.70	7.28	608.9	82.04
620 - 639	13	2,107,665.19	17.8	620.5	79.25
640 - 659	2	242,383.19	1.8	626.5	78.25
660 - 679	12	2,106,424.19	13.42	646.8	76.04
680 - 699	4	1,396,619.52	8.55	687.3	85.76
700 - 719	2	1,560,107.88	3.81	710	67.73
720 - 739	4	485,494.86	3.19	751.5	73.02
740 - 759	1	134,966.99	0.99	765	70.89
Total:	89	15,208,827.13	100	613.8	77.9

Maximum: 503  
 Minimum: 755  
 Weighted Average: 628  
 % UPB missing FICOs: 0.0

139

9. Range of Debt-to-Income Ratios

Income Rates	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
< 20.00	4	718,070.95	4.72	622.2	85.99
20.01 - 25.00	3	670,510.36	4.41	566.7	73.29
25.01 - 30.00	9	1,513,897.25	9.93	618.1	61.53
30.01 - 35.00	9	1,413,803.21	9.33	621.7	79.27
35.01 - 40.00	16	2,434,169.43	16.08	635	71.24
40.01 - 45.00	22	4,072,711.96	28.18	639	77.24
45.01 - 50.00	22	3,027,478.83	20.02	629.7	79.28
50.01 - 55.00	4	695,647.92	4.57	548.5	72.15
Total:	88	15,208,827.13	100	619.8	77.9

Minimum: 11.00  
Maximum: 55.00  
Weighted Average: 39.64

100

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Illinois	9	2,151,619.06	14.15	609.4	73.83
Florida	8	1,759,927.77	11.57	613.2	81.85
Alabama	9	1,172,826.05	7.75	605.5	81.08
Arkansas	7	1,053,026.97	6.93	597.7	81.27
Idaho	7	1,038,842.48	6.83	628.5	78.95
Connecticut	5	1,021,306.49	6.72	614.9	70.18
California	4	936,392.76	6.16	576.9	66.28
Massachusetts	6	777,891.80	5.12	597.7	82.91
Wisconsin	3	609,712.87	3.97	613	74.82
Colorado	2	422,062.81	2.78	658	78.31
Michigan	2	409,066.42	2.69	616.5	84.18
Nevada	3	329,670.65	2.17	680	82.92
New York	1	313,605.48	2.06	682	90
Washington	1	212,888.52	1.4	705	77.9
Louisiana	1	197,808.47	1.32	635	81.46
Oklahoma	1	194,511.95	1.29	647.8	73.48
Indiana	2	148,851.38	0.98	636	78.42
Oregon	1	143,614.39	0.94	647	90
Ohio	1	139,363.76	0.92	661	79.25
Texas	1	111,433.82	0.73	545	75.85
Vermont	1	111,076.48	0.73	743	80
Iowa	1	107,159.68	0.71	658	90
Arizona	1	107,159.68	0.71	658	90
South Carolina	1	107,159.68	0.71	658	90
Total	88	15,208,827.13	100	619.8	77.9

Number of States Represented: 28

100

11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Owned Occupied	89	14,748,527.21	66.38	618.2	71.6
Investment	2	352,252.28	2.32	607.6	74.2
Second Home	1	107,052.11	0.7	606	59
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>71.9</b>

Tag

12. Income Documentation

Income Documentation	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Full Documentation	63	10,595,030.05	69.67	630.2	74.6
Stated Documentation	16	2,532,143.69	16.65	600.6	71.1
Unstated Documentation	10	2,090,647.39	13.68	590.6	82.56
<b>Total:</b>	<b>89</b>	<b>15,208,827.13</b>	<b>100</b>	<b>619.8</b>	<b>71.9</b>

Tag

13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	71	13,004,442.94	85.51	617.7	71.71
Refinance - Debt Consolidation No Cash Out	16	1,992,422.45	13.1	633	71.29
Outright	1	241,961.74	1.58	619.8	71.9
<b>Total:</b>	<b>88</b>	<b>15,238,827.13</b>	<b>100</b>	<b>619.8</b>	<b>71.9</b>

Tag

14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
B	11	1,849,533.26	10.85	566.8	74.05

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Condo	7	931,026.35	6.18	542.7	71.63
1A	8	1,521,722.43	10.09	528	76.29
2A	15	2,450,297.37	16.37	601.1	79.67
3A	8	1,235,107.26	8.13	613.1	81.83
4A	11	2,250,090.86	14.79	631.5	78.09
5A	5	687,413.54	4.63	641.1	88.58
6A	10	1,625,493.47	10.71	665	76.34
7A	7	1,512,308.04	9.94	659.8	84.6
8A	5	870,422.69	5.72	744.2	85.33
Total:	89	15,208,827.13	100	619.8	77.9

100

15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single Family Detached	81	13,458,332.35	88	631.2	78.01
2nd Family	2	1,058,314.78	6.92	588.8	71
Condo	2	561,644.28	3.64	641	88.37
Attached PUD	1	185,275.35	1.22	593	80
Multi-Family/ Mobile	1	69,270.46	0.46	671	73.16
Total:	89	15,208,827.13	100	619.8	77.9

100

16. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	25	5,141,080.99	33.8	629.3	79.17
36	24	10,091,745.23	66.2	614.9	77.15
Total:	49	15,232,826.22	100	619.8	77.15

100

17. Conforming vs. Nonconforming

Conforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Conforming	34	12,954,119.14	85.24	614.8	77.96

Non-conforming	5	2,244,707.99	14.78	648.8	77.51
Total:	89	15,209,827.13	100	619.8	77.9

100

18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
11.000 - 11.499	2	388,694.05	3.59	695.1	70.07
11.500 - 11.999	10	1,825,104.78	16.89	652.7	74.94
12.000 - 12.499	7	1,362,769.34	12.56	623.2	79.81
12.500 - 12.999	11	2,025,234.12	18.74	591.2	74.48
13.000 - 13.499	8	1,828,724.42	17.4	570.3	75.58
13.500 - 13.999	13	317,825.45	2.93	543.9	73.22
14.000 - 14.999	3	1,035,207.76	9.57	549.6	73.67
15.000 - 15.499	2	150,034.32	1.76	573.7	87.6
15.500 - 16.999	2	209,623.35	1.93	543.3	84.22
Total:	65	10,879,958.84	100	601	76.93

Minimum: 11.450

Maximum: 16.999

Weighted Average: 13.203

The above table is based on Adjustable Mortgage Loans only

100

19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	2	388,694.05	3.59	695.1	70.07
5.500 - 5.999	10	1,825,104.78	16.89	652.7	74.94
6.000 - 6.499	7	1,362,769.34	12.56	623.2	79.81
6.500 - 6.999	11	2,025,234.12	18.74	591.2	74.48
7.000 - 7.499	8	1,828,724.42	17.4	570.3	75.58
7.500 - 7.999	13	317,825.45	2.93	543.9	73.22
8.000 - 8.499	3	1,035,207.76	9.57	549.6	73.67
8.500 - 8.999	2	150,034.32	1.76	573.7	87.6
9.000 - 9.499	2	209,623.35	1.93	543.3	84.22
10.000 - 10.999	2	10,879,958.84	100	601	76.43
Total:	65	10,879,958.84	100	601	76.43

Minimum: 5.450

Maximum: 10.999

Weighted Average: 7.203

The above table is based on Adjustable Mortgage Loans only

158

20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
4.750 - 4.999	1	128,183.45	1.18	718	79.13
5.000 - 5.249	2	522,559.37	5.01	699.8	80.29
5.250 - 5.499	3	521,172.20	5.00	685.7	81.85
5.500 - 5.599	1	439,474.88	4.30	631.1	81.85
5.750 - 5.999	12	2,234,860.54	20.64	631.1	73.75
6.000 - 6.249	17	2,776,539.35	25.64	609.7	61.74
6.250 - 6.499	9	1,592,319.03	14.7	565.7	76.42
6.500 - 6.749	10	1,482,823.01	13.65	551.6	71.89
6.750 - 6.999	7	932,553.90	8.61	537.9	70.51
<b>TOTAL</b>	<b>60</b>	<b>10,829,545.64</b>	<b>100</b>	<b>601</b>	<b>76.83</b>

Maximum: 6.750  
Weighted Average: 6.006

The above table is based on Adjustable Mortgage Loans only

159

21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2006-01	4	456,302.99	4.58	634.4	75.1
2006-02	5	631,374.04	5.93	579.6	78.79
2006-03	3	354,962.52	3.41	545.8	73.07
2006-04	1	43,184.40	0.41	624.1	85.23
2006-06	2	527,016.73	4.87	624.1	85.23
2006-07	51	6,658,716.60	60.32	599.7	75.4
<b>TOTAL</b>	<b>66</b>	<b>10,829,545.64</b>	<b>100</b>	<b>601</b>	<b>76.83</b>

Minimum: 2006-01-01  
Maximum: 2006-07-01  
Weighted Average: 2006-06-08

The above table is based on Adjustable Mortgage Loans only

159

22. Initial Periodic Cap (%)

	Aggregate Principal	% of Aggregate Principal

Initial Periodic Cap (%)	Number of Mortgage Loans	Balance Outstanding as of the Cut-off Date	% of Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
TOTAL:	69	10,829,545.64	100	601	78.83
Minimum: 3.000					
Maximum: 2.000					
Weighted Average: 2.000					

The above table is based on Adjustable Mortgage Loans only

139

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
TOTAL:	69	10,829,545.64	100	601	78.83
Minimum: 1.000					
Maximum: 1.000					
Weighted Average: 1.000					

The above table is based on Adjustable Mortgage Loans only

139

Top ZIP Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
33407	3	509,502.35	3.94	678	78.92
TOTAL:	69	10,829,545.64	100	601	78.83

139

Source	Number	Aggregate Principal Balance Outstanding as of	% of Aggregate Principal Balance Outstanding as of	OLTV

25. Source



Deutsche Bank @  
 Ameriquest Mortgage Company  
 Series 2004-4B  
 All records  
 15,477 records  
 Balance: 2,500,000.736

Sheet A

0 Leans	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
None	0	0	0	0	0	0	0	0	0	0	0

Current Principal Balance (\$)

Current Principal Balance (\$)	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
\$50K to \$100K	74.86	10.99	95.00	36.98	2.00	55.00	591.50	500.00	816	71.71	28.29
Total:	74.86	10.99	95.00	36.98	2.00	55.00	591.50	500.00	816	71.71	28.29

100

Original Principal Balance (\$)

Original Principal Balance (\$)	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
\$50K to \$100K	74.88	10.99	95	36.98	2.00	55.00	591.40	500.00	818	71.71	28.29
Total:	74.88	10.99	95	36.98	2.00	55.00	591.40	500.00	818	71.71	28.29

100

Mortgage Rate (%)

Mortgage Rate (%)	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
8.000% - 9.000%	77.54	10.99	95.00	40.13	4.00	55.00	569.30	500.00	794	67.08	32.94
9.001% - 10.000%	77.55	12.23	95.00	40.17	2.00	55.00	561.60	500.00	806	59.72	40.28
>10.001%	77.48	12.12	92.51	40.47	3.00	55.00	555.70	500.00	718	50.00	49.50
Total:	77.54	10.99	95.00	40.19	2.00	55.00	563.40	500.00	806	62.84	37.16

100

Occupancy

Occupancy	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
Owner-Occupied	78.40	10.99	95.00	39.28	2.00	55.00	607.70	500.00	818	72.29	27.71
Second Home	60.39	25.00	95.00	39.71	10.00	55.00	629.70	502.00	788	55.36	44.64
Non-Owner Occupied	74.83	15.15	95.00	32.25	2.00	55.00	637.90	501.00	787	61.4	38.6
Total:	78.40	10.99	95.00	39.28	2.00	55.00	607.70	500.00	818	71.94	28.18

100

Loan Position

Loan Position	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
1st Lien	78.40	10.99	95.00	39.28	2.00	55.00	607.80	500.00	818	71.94	28.18
2nd Lien	78.40	10.99	95.00	39.28	2.00	55.00	607.80	500.00	818	71.94	28.18
Total:	78.40	10.99	95.00	39.28	2.00	55.00	607.80	500.00	818	71.94	28.18

100







AMSTAR6

Pool Size 2,500,000,755.62

- 1) 6mo lag
- 2) 100% advancing
- 3) to maturity
- 4) 50% severity
- 5) Fwd Libor

1) 50% Pricing

M2	BE CDR	9.05	Cum Loss \$	486,089,219.19	Cum Loss %	19.44%
M9		10.90		\$ 344,875,601.25		13.80%

2) 100% Pricing

M2	BE CDR	13.33	Cum Loss \$	285,215,786.37	Cum Loss %	11.41%
M9		5.52		\$ 343,342,165.28		13.73%

3) 150% Pricing

M2	BE CDR	5.15	Cum Loss \$	185,918,945.36	Cum Loss %	7.44%
M9		5.06		\$ 121,736,493.99		4.87%

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